

Senior AVP – Credit Risk Models Validation

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Company: HSBC Service Delivery (Polska) Sp. z o.o.

Location: Kraków

Category: business-and-financial-operations

Senior AVP – Credit Risk Models Validation

Miejsce pracy: Kraków

Technologies we use

Expected

Python

R

SAS

Matlab

VBA

About the project

The role of the Senior AVP is to perform model review (i.e., quantitative analysis and qualitative research with focus on model data, design, performance, and implementation) to formulate opinions about models' conceptual soundness and adequacy for intended usage. Role responsibilities also cover documentation of conclusions and identified model risk indicators.

Your responsibilities

Comprehensive model reviews to assess conceptual soundness, data integrity,

performance, implementation, and adherence to regulatory and/or internal requirements.

Being able to challenge constructively model owner choices.

Building effective relationships with the model developers to ensure proper communication and anticipate requests.

Support a high-performance culture through collaboration and effective people interaction.

Documentation of conducted assessments and model risk indicators in thorough review reports including recommendations for model improvements.

Tracking completion of review recommendations.

Our requirements

4+ years of experience in Development/Validation of Retail or Wholesale Credit Risk Models (PD/LGD/EAD/Slotting models used for Regulatory Capital, Credit Decisioning, IFRS9, Stress Testing).

Knowledge of statistical models and scorecard development techniques. Experience in assessing model performance.

Good understanding of statistical modelling software / programming languages, e.g., Python, R, SAS, Matlab, VBA.

Master's or PhD degree in a quantitative discipline like Financial Mathematics, Statistics, Econometrics, Quantitative Finance, Economics or Engineering.

What we offer

Competitive salary

Annual performance-based bonus

Additional bonuses for recognition awards

Multisport card

Private medical care

Life insurance

One-time reimbursement of home office set-up (up to 800 PLN)

Corporate parties & events

CSR initiatives

Nursery discounts

Financial support with trainings and education

Social fund

Flexible working hours

Free parking

Benefits

sharing the costs of sports activities

private medical care

sharing the costs of professional training & courses

life insurance

flexible working time

integration events

corporate sports team

doctor's duty hours in the office

retirement pension plan

corporate library

no dress code

video games at work

coffee / tea

parking space for employees

leisure zone

extra social benefits

employee referral program

opportunity to obtain permits and licenses

charity initiatives

family picnics

extra leave

Recruitment stages

Online assessment

Phone interview

Job interview

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HSBC Service Delivery (Polska) Sp. z o.o.

HSBC is one of the world's largest banking and financial services organisations. Our global businesses serve more than 40 million customers worldwide through a network that covers 63 countries and territories.

HSBC Service Delivery (Polska) Sp. z o.o. is HSBC's global finance, operations, risk and technology centre. We use our unique expertise and capabilities to provide specialised services – our people range from technologists transforming the banking experience to operations professionals managing 1.7 trillion payments a year.

Our Purpose – Opening up a world of opportunity – explains why we exist. We are bringing together the people, ideas and capital that nurture progress and growth, helping to create a better world – for our customers, our people, our investors, our communities and

the planet we all share.

Thank you for interest in HSBC..Before you apply, please note that we will take into the consideration only applications that include the following statement:“I hereby declare that I have familiarised myself with the Privacy Statement for Applicants published at <http://www.about.hsbc.pl/careers> and I give my consent to use my personal data included in my application for the purposes of recruitment in HSBC Service Delivery (Polska) Sp. z o. o. according to the rules described in the Privacy Statement for Applicants, as per the Regulation (EU) 2016/679 of the European Parliament and of the Council of 27 April 2016 on the protection of natural persons with regard to the processing of personal data and on the free movement of such data, and repealing Directive 95/46/EC (GDPR).”Due to the high number of applications, we reserve the right to contact selected candidates only..In case you would like to resign from participation in the recruitment process or withdraw previously sent application, please email us at: krakow.recruitment@hsbc.com.

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