

Poland Jobs Expertini®

Software Engineer

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Company: Citi

Location: Warsaw

Category: computer-and-mathematical

Job Description: QRL (Quant Risk Libraries) implements risk models to ensure that the bank's lending portfolios have adequate capital during crisis. We use mathematical modeling and the latest technologies to build loss forecasting and stress testing pipelines. Our systems are responsible for calculating risk on some of the largest portfolios in Citi.

We are a diverse group of professionals with backgrounds in Physics, Engineering and Computer Science. You will work alongside experienced colleagues to further develop your analytical and quantitative skills. You will build skills in building products from the ground up for solving real life problems and develop a career as a risk model expert.

You will be responsible for:

Designing and implement a framework for model driven computations on a graph

Designing and building infrastructure APIs for grid computing, data storage and access

Unit testing, reliability and improving the quality of our compute pipelines

Learn about Python, its ecosystem, community and best practices

Ideas on improving our model and data platform and help implement them

You will need:

Bachelors or Masters in Computer Science/Computer Engineering or related field

Strong grasp of computing fundamentals: data structures, algorithms, OS, programming languages.

Fluency in Python and working knowledge of a compiled language like C/C++/Java

Exposure to Numerical libraries (Pandas/Numpy) and data processing

2+ years developing Python, C or C++ packages and API development

Ability for abstraction and conceptualization, reasoning about program behavior at different levels of abstraction from hardware to applications.

Nice to have:

Experience with web services and Flask/Django ecosystem

Experience with large scale scientific computing and algorithm development

Long term interest in finance, financial experience is not a requirement.

Experience contributing to Open-Source projects

In return, we offer:

Competitive salary & social benefits (e.g. private healthcare care, Benefit System, life insurance)

Work in a friendly and diversified environment, appreciating differences in style and perspective and using them to add value to decisions leading to organizational success

A great environment for learning new technology and tools, online and instructor led training opportunities

Working in a friendly, dynamic and multinational environment

Opportunity to have an influence on the way you perform your tasks - our teams are constantly looking for new and better ways and we encourage all improvement ideas

A chance to make a difference with various affinity networks and charity initiatives

#LI-MS1

Job Family Group:

Risk Management

Job Family:

Risk Analytics, Modeling, and Validation

Time Type:

Full time

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