

# Poland Jobs Expertini®

## Wholesale Credit Loss Modeling Expert

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Company: Citi

Location: Warsaw

Category: business-and-financial-operations

The Wholesale Credit and Climate Risk (WCCR) group within Citi Quantitative Risk and Stress Testing (QRS) is looking to add an experienced quantitative analyst at Vice President level to join the Loss Forecasting Analytics (LFA) team in Warsaw, Poland. The team is responsible for development of the credit loss and stress-testing models for Citi's wholesale credit portfolios.

This is a highly visible individual contributor position within the organization, covering a wide range of responsibilities to support the risk management of global wholesale credit portfolios. The successful candidate will be a part of highly productive analytical team and lead all aspects of the model development life cycle, which includes interaction with Senior Risk, Finance, Model Validation, and Business Managers, Internal Auditors and Regulators.

### **Responsibilities:**

Research, develop, and maintain wholesale credit loss models used for regulatory stress testing, with focus on ICAAP and EBA stress testing

Support wholesale credit loss model development for firm's global stress testing framework, including CCAR, climate and internal stress testing

Support business, finance, risk managers, fundamental credit risk, model validation, internal audit, and banking supervisors for stress testing related discussions

Provide analytical support to country/regional risk management teams; Actively participate in the analysis and interpretation of results, incorporating feedback as appropriate into models and

metrics.

Actively engage across all model development teams with WCCR, including PD/LGD/EAD models, and CECL/IFRS9 models.

**Qualifications:**

Graduate degree in Economics, Finance, or another quantitative field (Mathematics, Physics, Computer Science, Econometrics, Statistics, etc.) is required.

Demonstrable interest in applying sophisticated mathematical/analytical techniques to solve real-world problems—especially in banking, finance, or risk management—is required

3+ years of experience in quantitative financial modeling. Wholesale credit risk experience is preferred.

Good knowledge of bank stress testing in wholesale credit portfolios. Experience in CCAR/EBA/ICAAP stress testing, PD/LGD/EAD modeling, or CECL/IFRS9 calculation is a plus.

Familiar with statistics packages and regression models.

Strong programming skills in Python, R, C++, or other objected oriented languages.

Excellent communication skills, verbal as well as written. Fluency in speaking, reading, and writing English is required.

**We offer:**

Work in a challenging area of the financial industry with one of the world's leading companies with exposure to variety of products, processes and controls

Cooperation with a high quality, international, multicultural and global team

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

Management supporting balanced and agile work (flexible working hours, home office)

Attractive benefits package (Benefit System, medical care, pension plan etc.)

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

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**Job Family Group:**

Risk Management  
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**Job Family:**

Risk Analytics, Modeling, and Validation  
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**Time Type:**

Full time  
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