Model Risk Manager Junior

REFERENCE: 1700043L
TO BE FILLED: Immédiat
LOCALISATION: Hauts-de-Seine

Environnement

As a part of the Risk Department, you will be at the center of Société Générale's business. The Risk Department aims to contribute to the development of business lines and their profitability through a challenging risk culture.

Working within the Risk Department is intellectually stimulating, and current economic activities guide our analysis on a daily basis. As a key business partner, the department is in close proximity to all of the Group's business lines. Joining us would mean integrating into a network of proven excellent at the very center of the bank's activities, opening access to new and exciting development opportunities.

Mission

The missions of a Model Risk Manager are varied and hinge upon the strengthening of regulatory and accounting requirements related to the supervision and monitoring of risk models. In this context, you will be responsible for conducting internal model reviews (validation of the modeling, calibration, backtesting, etc.) that have been developed by the Group's modeling entities.

Your main missions will be:

- Carrying out modeling validation missions, based on the planning and framework defined by the Mission Lead.
- Interact with the modeling entities.
- Analyze and test methods by using both technical knowledge and critical thinking.
- Conduct quantitative reviews (statistics).
- Be vigilant in the analysis of the regulatory compliance, robustness and performance of these models.
- Contribute to the composition of a validation report in order to communicate the conclusions of the review mission.
- Contribute and present the results of the review at the Models Committee.
- Ensure adequate documentation and archiving of the analyses carried out.

The model risk manager junior works on many different topics such as:

- retail or wholesale credit risk (PD models, LGD models, stress tests...),
- operational risk models, market risk models (VaR/SVaR/FRTB, EEPE, CVA, SIMM, IRC/CRM...),
- models developed under the IFRS 9 framework,
- models developed to comply with US regulatory requirements

Background

• Master in Applied Mathematics in Finance.
• Good knowledge and first experience in modeling techniques (descriptive statistics, statistical modeling and probabilistic).
• A good grasp of statistical modeling tools, especially SAS would be appreciated.
• Proficiency in MS Office (Excel, Word, PowerPoint) and an intermediate level of English (document writing) are essential for this position.

**Evolution**

Joining this team is an opportunity both in terms of acquisition of new expertise and of prospects for development within a group that operates internationally.

Position based at La Défense - CDI
To be filled as soon as possible.

For the 4th consecutive year, Société Générale received the "Top Employer France" certification for its Human Resources policy.

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