

Model Risk Analyst Specialist (Porto)

Would you imagine working in a leading company on business banking transformation, in Portugal? If you have that ambition, this opportunity may be yours!

WHAT HAPPENS IN THE RISK MODEL VALIDATION DEPARTMENT:

GAVM is responsible for:

- Validating internal credit risk assessment methodologies and models (including credit rating models, market risk, interest rate risk);
- The results of the validation exercises are submitted for approval by the Subcommittee for Monitoring and Validation of Models;
- Keeping the Risk Committee informed about the evolution of the performance of the internal risk models and on the main developments related to the validation of these models.

IN THIS ROLE YOU WILL:

- Ensure consistency and validation of models and their execution;
- Participate in defining strategy and risk decisions;
- Organize and secretary the meetings of the Model Monitoring and Validation Subcommittee.
- Ensure the management of the Millennium bcp models in the “Model Risk Management”;
- Promoting the execution of activities in the Model Risk Management framework and challenging the results of the annual Model Risk Assessment exercises;

BASIC REQUIREMENTS:

- 3+years of experience;
- Higher education in Mathematics, Statistics or similar;
- Higher education in Data Analytics / Data Science will also be considered;
- Working knowledge of common languages such as SQL, Python, SAS;
- Knowledge with Microsoft Office (Excel e Word);
- Knowledge of statistical/econometric modeling and ability to data analysis;

SOFT SKILLS REQUIREMENTS:

- Problem-solving
- Agile communication;
- You take responsibility for your actions;
- You intend to challenge yourself constantly;
- Analytical profile;

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WHAT YOU CAN EXPECT:

- Challenges that will allow you to grow;
- A team made up of the best players
- Access to the Udemy platform;
- Mortgage loans with exclusive conditions
- Health care assistance
- Hybrid work;
- Gym & Swimming pool, at Taguspark;
- Free bus
- Human Resources Manager for support, mentoring and career guidance;
- Access to Millennium Banking Academy learning Programs

OUR COMMITMENT:

- Reward your talent
- To invest in your development

HOW CAN YOU MAKE YOU REGISTER:

- Access Millennium bcp website;
- At the bottom of the page, select the option “*Candidaturas*”;
- Click in “*aqui*”
- Choose the opportunity “*MODEL RISK ANALYST [Porto, 2022]: Bcs e Mcs - Matemática, Estatística, Data Science (Specialist) CV's em ENG*”