|  |
| --- |
| Job DescriptionThe Risk Analytics (RA) team within Enterprise Risk Management (ERM) of SSC is building a quantitative analyst team in our office in Hangzhou, China. There are multiple positions at Assistant Vice President and Office level and are based in Hangzhou.RA provides support in the development, deployment, and documentation of tools and methods for assessing various aspects of market, credit, operational, and liquidity risk for SSC. The team’s work is focused on building models to support SSC’s application of the advanced internal ratings-based (AIRB) approach to risk measurement under Basel III, ALLL (Allowance for Loan and Lease Losses), and CCAR (Comprehensive Capital Analysis and Review). Application of the AIRB approach and CCAR will provide estimates of SSC’s capital requirements. The capital estimates support a variety of management objectives including developing regulatory reports, improving risk management, enhancing risk reporting, and allocating capital to business units. ResponsibilitiesThe incumbents are expected to develop and implement statistical models that cover the following major areas: * Wholesale credit risk which includes probability of default, loss given default, exposure at default
* Provide support for development and documentation of parameter inputs used in SSC’s Basel compliance and stress testing exercise
* Conduct econometric and statistical analysis of credit/market/operational risk
* Perform backtesting, sensitivity analysis, and stress testing of model parameters
* Critically review regulatory mandates and develop methods to estimate model parameters that meet regulatory requirements
* Produce technical documents and present results to internal (senior management and business experts) and external (regulators) audience
* Work with the information technology group to document business requirements and facilitate seamless deployment in production environment
* Complete ad hoc assignments in the general areas of risk management and measurement
* Support ECB (European Central Bank) mandate by through model development and supporting analytics
* Work closely with business units outside RA to ensure that quantitative models truly reflect SSC’s risk profile and business practices

Qualifications* Advanced degree in finance, economics, mathematics, statistics, operational research, or a related field and one to two years of relevant work experience
* Strong written and verbal English communication skills
* In-depth understanding of multivariate statistics
* Knowledge of a statistical programming language such as SAS, Matlab, Stata, or R
* Experienced in working with large and complex data sets
* Understand fat tail statistical distribution and associated estimation methods
* Good project management skills and a demonstrated ability to work independently on complex projects
* Knowledge of Basel and stress test regulations is preferable
* Relevant industry experience in banking sector risk management is a plus
 |
| 到岗时间：ASAP  |