

Credit risk models validator – Validation unit ČSOB

Job Description:

- Quantitative and qualitative validation (independent and thorough review) of statistical models, mostly BASEL II transactional models of credit risk – Probability of default (PD), Loss Given Default (LGD), Exposure at Default (EAD) models
- Take active role in model development
- Review and challenge model implementation
- Be part of KBC group-wide modelling guidelines & methodology development
- Be local owner of the guidelines
- Provide feedback to modellers, policy and model owners

Profile & Education:

- University degree (preferably MFF UK, IES FSV UK, ČVUT, CERGE-EI)
- Preferably 1 year of relevant experience
- Very good knowledge of English
- Excellent knowledge of statistics/econometrics
- Good knowledge of statistics software is advantage (Matlab, SAS, SPSS etc.)
- Knowledge of MS Office (Word, Excel, PowerPoint)
- Knowledge of SQL and experience with data is advantage
- Conceptual, analytical and problem solving oriented thinking