

Location:
Zurich, Switzerland

14.05.2021

Senior Credit Risk Consultant

About SigmaQ Analytics

SigmaQ Analytics is an independent specialist lab focused on topics in the area of Quantitative Analysis/Risk Management and Data Science. Our team combines deep analytical expertise with long-term industry experience.

As a competent and reliable partner sigmaQ professionals work side by side with their clients. We follow a goal-oriented and entrepreneurial approach.

We believe that an excellent team is key to success. Our team unites talented people from diverse backgrounds and cultures, who share a common desire to learn and apply their knowledge to solve real world problems.

We are always looking for truly entrepreneurial employees, eager to never stop learning and be part of a dedicated team.

About the Role

We are looking for an experienced credit risk manager with a distinct flavor for modern data technologies.

The core function will be quantitative credit risk management with special focus on PD/LGD and credit portfolio models.

- Further develop SigmaQ's internal credit risk models with a focus on Bayesian approaches
- Perform big data analysis using classical and AI/ML techniques
- Collaborating with the team on client projects in Switzerland or abroad
- Maintaining client relationships
- Contributing to client presentations and sales pitches

About You

- Strong academic qualifications, graduate degree and/or professional qualifications (e.g. CFA, FRM) a plus
- 5+ years industry experience
- Strong verbal and written communications skills. Able to articulate ideas in a clear and concise manner
- The ability to effectively collaborate with a broad range of people and roles
- Strong analytical skills, problem-solving mindset
- Experience in Bayesian modelling approaches
- Data analytics experience (data analysis packages, R and Python knowledge)
- Truly entrepreneurial work approach

What we offer

- You will work with an international and dedicated team on cutting edge credit risk topics
- We are hands-on with a will to deliver exceptional quality
- You choose your workplace
- Extremely flexible working hours
- Fun and leisure activities

If you are interested, please do not hesitate to contact us at careers@sigmaqanalytics.com !