Senior Consultant in Financial Services Advisory, Credit Risk team

Financial Services Advisory - Credit Risk team

As one of the fastest growing teams in the advisory market, we are currently building a Financial Services Advisory hub for some of the world's largest clients in financial services based in the United States of America.

This is a unique long-term opportunity for an enthusiastic and self-motivated person with a positive approach to quantitative methods.

Based in Belgrade, with travel to Prague, New York, San Francisco and other cities in the USA and around the world, you will work predominantly for US financial institutions on both global and regional projects. Our new colleague will be assisting clients in the area of credit risk management with focus on development, validation and stress testing of credit risk models.

An essential part of work will consist of travelling, managing international project teams, meeting clients and sharing project results with them.

Senior Consultant

We require:

- A university degree (Masters or PhD) preferably in mathematics, statistics, economics or physics
- Extensive knowledge of quantitative methods (regression techniques, time series, clustering, survival analysis, data mining)
- Solid credit risk experience in a financial institution or advisory firm (two+ years)
- ☐Basic knowledge of programming language (i.e. R language), SQL is an advantage
- Excellent knowledge of the English language is a must (spoken and written)
- Personal responsibility, accountability, proactivity and self-reliance
- Confident manner and communication skills
- Willingness to travel to the US

We appreciate:

- Previous working experience outside of the Czech Republic
- Experience with development/ validation of financial/ risk models and valuations of financial assets, including derivatives
- Excellent structured and analytical thinking
- Knowledge of SQL, SAS and R/S, Matlab or a similar programming language
- ☐Knowledge of stochastic process theory, experience with process modelling
- Orientation towards financial markets and financial market regulation
- Certain project leadership experience and presentation skills

If you meet the above mentioned requirements, please apply online:

https://tasey.taleo.net/careersection/jobdetail.ftl?job=SER0000Q&lang=en&sns_id=addthis -service-code

Deadline for applications: 31-October-2014