

# Quantitative Risk Analyst

Locations: Wroclaw,

## Audit/Compliance/Risk

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Risk and Compliance provide risk and compliance services across all BNY Mellon businesses. Organizationally, Risk and Compliance includes the following groups: Risk Management, Compliance, Global Corporate Security, Information Risk Management and Global Business Continuity. Risk Management oversees and delivers risk services and ensures new business risks are reviewed and approved. Risk Management is organized through Chief Risk Offices for each core business and critical operation. Risk managers provide shared support to BNY Mellon for operational risk services for Global Corporate Trust, Depositary Receipts, Treasury Services and Global Operations in EMEA. Compliance helps ensure BNY Mellon's businesses maintain appropriate processes to comply with applicable laws, regulations, BNY Mellon policies and ethics. This is accomplished through business- and business partner-specific teams of professionals, under centralized global management.

## *Description*

This position is responsible for developing, maintaining and validating risk models for quantifying various types of financial risks (such as operation risk, credit risk market risk and interest rate risk) inherent in the Corporation's business activities and processes. These models calculate values at risk or economic capitals that are reported to Senior Management and the Board of Directors on a regular basis as a key input to risk management decision making. Models must use methodologies that are theoretically sound, with modeling choices, assumptions and parameters that are justifiable and supportable. The incumbent ensures that model development, implementation, data input, reporting, documentation, validation and maintenance use best practices, adhere to consistency and quality standards, and follow the guidance of corporate policies and procedures and regulatory requirements.

## *Qualifications*

Qualifications: The candidate must have a superb quantitative and analytical background with a solid theoretical foundation coupled with strong programming, documentation and communications skills. Must have a Master's Degree/PhD preferred (e.g., mathematics, physics, statistics or engineering); at least 3-5 years of academic/industry experience in complex quantitative modeling; experience in numerical analysis and computational methods using programming languages (such as C/C++, C#, Java, FORTRAN, MATLAB, SAS) and

mathematical/statistical software packages. Must be extremely focused, detail oriented, results oriented and highly productive. Must have the ability to efficiently and effectively conduct independent research, analyze problems, formulate and implement solutions, and produce quality results on time. The candidate must have excellent scientific and technical documentation and presentation skills, assertiveness & influencing skills, and the skills to explain abstract theoretical concepts to a non-expert audience in easy-to-understand language