



Regulatory & Risk Advisory | Quantitative Credit Risk

18-gen-2023

Do you like Risk? Be Quant!

Our **Regulatory & Risk Advisory** Line of Service is on the forefront of **KPMG Advisory** outstanding performance: our appointed partner is the Global Leader for the Financial Risk Management Practice within KPMG Network worldwide. Our professionals support clients across all industries to achieve robust financial risk management frameworks according to national and international regulations, contributing to better decision making and enhancing results.

KPMG Quantitative Credit Risk Team represents an international Centre of Excellence. Guided by trusted and inspiring leaders, our quantitative experts help leading banking and insurance international groups respond more effectively to rapidly changing customer needs within an increasingly complex regulatory environment. Join us and be an active contributor to our global goal: manage the expanding modelling landscape effectively, moving from a V1.0, time-consuming, labour-intensive and costly, to V2.0, time- labour- and cost-efficient.

Your solid skills will be highly valued and will place you at the centre of a first-class environment, where you will be able to contribute first hand to the success of our clients and to your own professional growth. Through challenging projects you will gain a deep and specialized experience across all aspects of banking-insurance industry.

As part of **KPMG Quantitative Credit Risk Team** in **Milan**, you will be accountable for solid and strategic projects. In particular, you will be responsible for:

- Development/internal validation of credit risk models under Basel pillar I (PD, LGD, EAD)
- Development/internal validation of models under Basel pillar II (stress testing)
- Development/internal validation of managerial models (Expected Credit Loss model under IFRS9 framework)
- Development/internal validation of Climate & Environmental risk models
- Database analysis (descriptive statistics – i.e. distribution analysis, mean, variance, etc.)

To be the successful candidate you have:

- Master's degree in Quantitative Finance, Mathematical Engineering, Economics or Statistics
- Proficiency in English, ideally improved through an experience abroad
- Good knowledge of basic econometrics and financial econometrics
- Good knowledge of MS Office
- Basic knowledge of one software for statistical analysis (i.e. **SAS, STATA, e-views, R, Matlab, Python** etc.) and/or programming codes (i.e. **C++, SQL, VBA**, etc.)

You are a problem solver, who never loses his/her focus, can easily build strong relationships and fosters collaboration. You are able to inspire confidence in our clients and empower change through high motivation and enthusiasm. You are challenged by dynamic and evolving working environments, where your leadership skills are highly appreciated.

Businesses are demanding a broad mix of **Advisory Services** as they seek to address the myriad of challenges and opportunities presented by a persistently volatile and complex economic environment. Our Advisory experts work across the corporate health spectrum covering areas as diverse as profitability, transformation, technology, risk, growth, structure and operations.

Required data will be managed in compliance with the European legislative Decree no. 679/2016 (General Data Protection Regulation - "GDPR") and later modifications or integrations. For more information please refer at [KPMG Privacy Policy](#).

KPMG Advisory S.p.A. is an equal opportunities employer
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