Our innovative and growing company is searching for experienced candidates for the position of lead model. We appreciate you taking the time to review the list of qualifications and to apply for the position. If you don't fill all of the qualifications, you may still be considered depending on your level of experience.

Responsibilities for lead model

- Analyze, build, test, and implement rate structure changes which requires creating new table values and identifying formula changes which are embedded in Cobol modules
- Analyze, build, test, and implement marketer price changes by writing Batch SQL jobs to update up to 16 mainframe db2 tables, in coordination with other changes that may be going in simultaneously for other requirements
- Conduct detailed customer rate and tax mitigation plan analysis which requires creating sql to query multiple db2 tables to identify accounts affected by a change and/or performing code traces to help IS identify a problem
- Assure all rates are modeled to bill within the Billing system – not in any "off-line" ancillary system or through manual calculations
- Participate in project planning between Billing Operations and IS, contributing to overall deliverables as managed by those teams
- The production concept in coordination with specialist teams
- Planning and coordination of special processes
- Equipping of work decks according to Lean Manufacturing principles
- Ensuring the programming of existing robots together with robot production specialists
- Realisation of the project and internal departmental quality, time and cost targets

- Serve as CCAR model validation expert in field of credit risk modeling
- PhD strongly desired
- Must have 3+ years of experience developing OR validating consumer credit or market risk models utilizing SAS, R, Matlab, Python
- 7+ years of related validation experience
- Strong background in at least one statistical programming language such as SAS or R
- Ability to effectively build and guide a team of highly technical backgrounds