Our company is growing rapidly and is looking for a new model. Please review the list of responsibilities and qualifications. While this is our ideal list, we will consider candidates that do not necessarily have all of the qualifications, but have sufficient experience and talent.

Responsibilities for new model

- Provide statistical programming and validation support for A&D's Model Risk Management (MRM)
- Accessing and converting data to SAS from the Database Management System and PC file formats
- Work with MRM and other A&D teams in order to develop or monitor the content and structure of SAS data sets
- Perform ongoing monitoring of AML models and tools
- Populate, update and maintain required documentation (SOPs and other related technical documents) for all AML monitoring models and tools
- Provide access to historic results, datasets, coding, etc, that MRG may require
- Coordinate and/or conduct validation exercises, including evaluation of data and assumptions, testing model computational accuracy, and performing outcomes analysis (such as back-testing and benchmarking)
- Develop, document, and execute statistical analysis plans, specifications of analysis datasets, validation plans, and other related documents
- Prepare to gain a comprehensive understanding of the life cycle of a trade by interacting with traders, strategists, sales and structurers in addition to middle office, legal, product control and documentation teams in order to work toward the shared goal of risk mitigation
- Partner with a team of product experts to review all economic aspects of derivative trades while gaining strong exotic derivatives knowledge and

Qualifications for new model

- BS Engineering degree required or degree obtained prior to September, 2015
- Experience working in a supply chain organization, Experience with or the ability to learn current systems, including SAP-SPP platform
- Excellent oral and written communication skills relating to the team and upper management
- Ability to interpret data, evaluate actions and reach logical conclusions
- Ability to demand accountability from all stakeholders
- Ability to positively affect a team