

# Example of Risk Modeler Job Description

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Our company is growing rapidly and is hiring for a risk modeler. To join our growing team, please review the list of responsibilities and qualifications.

## Responsibilities for risk modeler

- Developing new risk models to help the Bank to improve risk management and to satisfy regulatory requirements
- Work with a team of decision science professionals to develop best-in-class core risk and profitability models and decision support tools for all aspects of credit risk decision points across life-cycle of mortgage customers
- Build up expert database knowledge in card service across the customer credit risk management cycle, manage big data across multiple platforms, and design, implement and maintain analytical datasets/table repositories
- Provide professional database expertise and comprehensive data support to Core Modeling group including extracting data from databases to address modeling requirements, executing modeling scoring for business analytics
- Drive innovation in leveraging mainstream and state-of-the-art data architectures (Cloud, Hadoop, Teradata, Oracle, Unix server, ) to enhance big data management, and design, develop and implement solutions related to reporting and ad hoc analysis by closely partnering with technology team and business lines
- Develop or apply mathematical or statistical theory and methods to collect, organize, interpret, and summarize numerical data to discover useful information
- Feature engineering and feature selection for traditional GLM models and machine learning models
- Support the Bank's efforts on Credit Policy and Risk Appetite, including verifying the integrity of the underlying data and rationale, monitoring and validation of the underlying theories and methodologies

- Design and Develop Fixed Income Factor Models and Fixed Income Portfolio Analytics

## Qualifications for risk modeler

- Experience in model risk identification and remediation, model governance and compliance
- Ability to write algorithms to detect financial crime activity patterns such as large number theory, elliptical curves is required
- Minimum 5 years of experience in financial crime modeling
- Inquisitive / persistent / tenacious / thorough
- 5+ years hand-on statistical risk modeling experience of building application and behavior models, at least 3-year in financial industry with demonstrated proficiency in each step of scorecard development
- Minimum 5 years of experience in social network modeling