



LOOKING FOR MORE THAN A JOB?
JOIN US!



RISK MODELLING DATA SCIENTIST

The Risk Modelling team is responsible for the risk management process of Advanzia Bank and reports to the Credit Risk Committee. As part of the Product Management department, the Risk Modelling Data Scientist will play an important role in how we position our financial products to our customers. This opportunity is a full-time CDI contract.

ABOUT THE JOB | What will you do?

As a Risk Modelling Data Scientist, depending on your level of seniority, you will be assisting with or responsible for the following activities:

- Monitoring and reporting the development of credit risk to the Credit Risk Committee
- Designing, implementing and maintaining different machine learning models for application scoring, behavioural scoring, etc.
- Producing and maintaining reports, KPIs and regulatory models (IFRS 9)
- Collecting data from in-house databases for modelling
- Ensuring the statistical validation of data used for analytics and modelling (i.e. data cleaning)
- Preparing memos, presentations and reports for the Credit Risk Committee
- Participating in the meetings of the Credit Risk Committee and assisting in the decision process

ABOUT YOU | What's your background?

- Master's degree, preferably in mathematics, statistics, or any quantitative field
- Knowledge of statistical and/or machine learning modelling
- In-depth knowledge of quantitative and statistical analysis, preferably related to consumer behaviour and/or risk management
- Proficiency in different statistical tools and methodologies, particularly R, Python and SQL
- Proven knowledge of risk management methodologies (e.g. VaR, stress testing, etc.) and regulatory capital requirements (e.g. Basel III and IV) is an asset
- Background in banking, finance, insurance, credit card industry or consultancy

WORKING FOR ADVANZIA

THE UNCONVENTIONAL BANK

WHAT WE EXPECT | What are your skills?

- Excellent analytical skills
- A precise and accurate working style with an eye for detail, in both numerical and literal aspects
- Business-oriented personality
- Curious mind with an appetite for identifying opportunities for improvement and finding solutions
- Eager to keep up to date with latest statistical tools and models
- Good communication skills
- Structured approach with the ability to set priorities in a fast changing and demanding environment
- Ability to work autonomously
- A proactive and reliable team player
- Fluency in English is mandatory

WHAT WE OFFER | What advantages will you have?

- Competitive compensation package
- Attractive benefits as part of the banking collective agreement
- Wide range of additional advantages such as language courses contribution, health initiatives, employee travel insurance, preferential conditions for Advanzia products, etc.
- Training and development initiatives
- Dynamic and international environment
#TeamAdvanzia
- Participation in various Corporate Social Responsibility (CSR) projects as part of the bank's [Advanzia Plus](#) initiative

Where you will be working

Located in bright and modern offices in Munsbach at 15 minutes from Luxembourg City, Advanzia currently employs around 200 employees from all over the world. We offer a pleasant and collaborative working atmosphere in a truly multicultural environment.

Looking for a new professional challenge in a fast-growing company?

Apply today and send your CV and motivational letter in English to jobs@advanzia.com

Click [here](#) to find out more about your career opportunities at Advanzia Bank.

