BMT Group is a consultancy firm focusing on the niche market for quantitative professionals, risk modelers and actuarial professionals. We work mainly with Dutch financial institutions being banks, pension funds and insurance companies. Further to this in our client network we have consultancy bureaus, focusing on risk management advisory. See our website www.bmtgroup.nl for more information.

Quantitative risk analyst (Amsterdam/Utrecht)

Junior/Medior/Senior

At a glance

Are you skilled in mathematical modelling and passionate about analytical work? Do you want to be responsible for the development and improvement of financial risk models? Is working with other modellers in a professional team something you enjoy?

Your job

You are part of the Risk Modelling team of one of our clients. Modelling is responsible for risk models that are used on a daily basis. The quality of these models has a big impact on amongst others the bank's profit and loss. The modelling team consists of small, flexible self-organizing groups. These groups follow the scrum principles to the largest extent possible, mainly reflected in short cycles of activities. The flexible structure enables to switch between groups and work on different risk model types.

As a Quantitative Risk Analyst, you can work in one or more domains of attention. These domains are:

- interest rate risk & liquidity risk
- credit risk
- stress testing, IFRS 9 and economic capital
- market risk and counterparty credit risk

You are experienced when it comes to quantitative risk modelling. Also, you collaborate intensively with your stakeholders.

Your profile

Do you think you are a good fit? Your profile:

- Quantitative academic education (MSc, preferably with a PhD) in a relevant field, like econometrics, mathematics or physics;
- Knowledge of one or more risk model areas
- Good knowledge of statistics, econometrics, financial mathematics, stochastic calculus or machine learning;
- Able to effectively communicate about model developments and model impact;
- Strong analytic skills;
- Experienced in modern programming languages (e.g. Matlab, Python) or statistical languages (e.g. SAS, R);
- Affinity with data analytics, (pre)processing, and data handling
- Experience with machine learning/advanced analytics techniques is an advantage.
- Able to work under high pressure;
- Excellent team player;
- Advanced interpersonal and communicative skills;
- Well versed in English, both written and spoken;
- Willingness to learn Dutch.

What do we offer?

- Access to the Dutch financial markets
- Opportunity to gain experience during various projects at different financial institutions
- Live and work in one of the main European financial centres
- 1-year employment contract under Dutch law (can be extended)
- Salary conform Dutch standards
- Support for arranging practicalities (accommodation, insurances, town hall registration)
- Career coaching

Interested?

Please send us your CV and motivation at info@bmtgroup.nl We are looking forward to getting to know you!