Head Model Validation& Governance role Grade- VP1/VP2 with RBL Bank for Mumbai Location

Job Posted by Seema Kakra | February 10, 2023

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Hi,

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Any query feel free to call Seema on 07878551502

Client :- RBL Bank

Role :- Head Model Validation& Governance

Posting :- Mumbai

Grade- VP1/VP2

Job Description-:

Job Titles	Head Model Validation& Governance
Proposed Grade	VP1/VP2
Department	Portfolio Risk Review (Retail Risk including Credit Cards)
Location	Gurgaon/Mumbai
Reporting to	CRO
Eligibility	10+ Years of data analytics driven Risk Management Experience out of which at least last 5 years should be in either building of Statistical Models/Scorecards or validation of the same. Domain expertise should be in Financial Lending.

A	Position Purpose
	The purpose of this role is toindependentlyvalidate the suit of Models/Scorecards related to Credit extension/Risk/Collections across all retail products as well as develop robust governance and review mechanism for the same

B	Position Responsibilities
	Key Responsibilities
1	Define and maintain governance framework for different models in terms of performance benchmarks, best practices in model building, change management and approval mechanism
2	Perform independent validation of Model performance at portfolio level (including review of modeling techniques) as well as at relevant segment level and provide recommendations to model builders basis the outcome
3	Review Models from the perspective of regulatory framework (e.g.Model inputs should not use objectionable attributes)
4	Present Model Review results to various committees

C	Qualification & Experience Required
Qualification	
Essential	Masters in quantitative subjects such as Mathematics, Statistics, Economics, Engineering. Must have strong knowledge of Statistics/Data Science/Econometrics including AI/ML algorithms
Preferred	At least last 5 years should be in either building of Statistical Models/Scorecards or validation of the same

Experience	
Essential	10+ Years of data analytics driven Risk Management Experience out of which at least last 5 years should be in either building of Statistical Models/Scorecards or validation of the sameFinancial Lending Domain
Preferred	Experience in Chief Risk Officer vertical

D	Competency Requirements
1	In dept knowledge of Data Science including AI/ML algorithms as well as more traditional Statistical methods and Econometrics concepts
2	Understanding of Credit Risk in financial sector domain
3	Executive presence
4	Effective decision making
5	Attention to detail and quality standards
6	Interpersonal skills
7	Excellent communication skills (both written and verbal)

E	Behavioural Skills
Competencies	Attribute
Influence	Influences stakeholders in a non-abrasive manner.
Analytical Thinking	Thinking within clearly defined company policies, principles, and specific objectives. Emphasis lies on the improvement of existing procedures and the development of new procedures; also, the translation of policy
Problem Solving	Ability to analyse complex information to identify the key issue/action and drive resolution

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