

Model Validation& Governance role- Grade- Manager/Senior Manager with RBL Bank for Mumbai Location

Job Posted by Seema Kakra | February 10, 2023

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Seema on 07878551502

Client :- RBL Bank

Role :- Model Validation& Governance

Posting :- Mumbai

Grade- Manager/Senior Manager

Job Description-:

Job Titles	Manager/Senior Manager-Model Validation& Governance
Proposed Grade	Manager/Senior Manager
Department	Portfolio Risk Review (Retail Risk including Credit Card)
Location	Gurgaon/Mumbai
Reporting to	Head Model Validation & Governance
Eligibility	3+ Years of data analytics driven Risk Management Experience in either hands-on building of Statistical Models/Scorecards or hands-on validation of the same. Domain expertise should be in Financial Lending.

A	Position Purpose
	The purpose of this role is to independently validate/review the suit of Models/Scorecards related to Credit extension/Risk/Collections across all retail products

B	Position Responsibilities
	Key Responsibilities
1	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
2	Review Models from the perspective of regulatory framework (e.g. Model inputs should not use objectionable attributes)
3	Remain updated on recent developments in Data Science and evaluate Model Building exercise considering industry best practices

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 3+ Years of data analytics driven Risk Management Experience in either hands-on building of Statistical Models/Scorecards or hands-on validation of the same. Domain expertise should be in Financial Lending
Preferred	

Experience	
Essential	3+ Years of data analytics driven Risk Management Experience in either hands-on building of Statistical Models/Scorecards or hands-on validation of the same. Domain expertise should be in Financial Lending
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	Hands-on experience in Model Building or Model Validation
3	Understanding of Credit Risk in financial sector domain
4	Attention to detail and quality standards
5	Interpersonal skills
6	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

For Management 2000 Placements & Recruitments Pvt., Ltd.,

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