

CONSUMER MODEL RISK MANAGEMENT-TAMPA JOB SPEC

JOB DESCRIPTION

The position consists of performing several key tasks in support of the Citi Consumer Model Risk Management Group (Global Modeling Oversight) and in compliance with Citi Model Risk Management Policy:

- Evaluate Conceptual soundness of diverse models (scoring models, risk segmentations, loss forecasting, stress testing, LLR, and macro-economic forecasting models) used in risk management across the Global Consumer Bank and authorize their use based on the evaluation results.
- Perform Outcomes Analysis including back testing
- Perform Model revalidation and model benchmarking
- Perform model stress and sensitivity analysis to variety of assumptions and scenarios
- ongoing monitoring of conditions, model usage and limitations
- assessing and on going monitoring of model risk and compensatory controls including analysis of performance breaks, control breaks, documentation and escalation to stakeholders
- documentation of model performance and validation controls

This position is a vital component of the model “lifecycle”, playing a direct role in how models are to be used by the firm. You will have significant exposure to diverse group of Retail secured and unsecured assest classes across primarily the North American Consumer Businesses.

You will work closely with members of the Global Modeling Oversight Team in NY, Dallas and Mumbai and collaborate with the Model Validation Teams in Tampa to ensure consistent, standardized best practices are applied across in the areas of Model Validation and documentation.

REQUIREMENTS

- Minimum master degree in quantitative field such as statistics, economics, business finance, or mathematics. PHD or comparable work experience preferred.
- Relevant consumer finance, Mortgage or credit card industry experience in model development, maintenance, tracking and management preferred.
- Excellent written and oral communication skills are required, ability to present work in a formal and understandable format, bringing groups of people to consensus
- Ability to operate well in a team environment
- Ability to lead people not necessarily with a management relationship
- PCs, SAS, Microsoft Office Suite, and general office equipment
- Must demonstrate ability to successfully engage in multiple projects

Candidates should be strong quantitatively, naturally inquisitive, organized, and able to work both alone and as part of a team.

LOCATION

Tampa, FL

To Apply:

Send resume to: gihee.chung@citi.com

Or go to: <http://careers.citigroup.com>