

Quantitative Analyst

Fulltime position - Amsterdam

Atradius is looking for a Quantitative Analyst at the Group Risk Management Unit.

Our organization

Atradius provides trade credit insurance, surety and collections services worldwide through a strategic presence in 50 countries. Atradius has access to credit information on 200 million companies worldwide. Its credit insurance, bonding and collections products help protect companies throughout the world from payment risks associated with selling products and services on trade credit.

Group Risk Management (GRM) is a staff unit responsible for various tasks that naturally fit within a modern risk management function in a financial institution. Its responsibilities include developing and maintaining tools and models for pricing, capital calculation and allocation, and credit scoring. The uniqueness of our products, combined with the size and heterogeneity of our portfolio, leads to interesting analytic, modeling, and programming challenges. In order to meet these challenges and help Atradius achieve its goals, GRM is seeking to recruit a Quantitative Analyst in Cologne, Germany, or Amsterdam, The Netherlands.

Job Description

As Quantitative Analyst of Group Risk Management's Quantitative Risk Management team, you will have an important role in further developing Atradius' models for pricing and portfolio credit risk. You will contribute to model setup, calibration, and documentation, and explain results to peers and senior management. You will, in addition, contribute to the technical model implementation in an integrated risk management platform and you will be closely collaborating with other quantitative analysts, business units and the IT Services department to support the organizational and technical implementation.

You will work in an international, culturally diverse team of quantitative analysts and developers. You will be uniquely placed to get to know Atradius' business from all sides which will allow you to support the business where it relies on expert judgment. You will be given opportunities to further develop your skills and use them to make tangible contributions to the development of models and business processes.

Knowledge, Skills and Experience

- You have strong mathematical and statistical skills obtained by at least a master level degree in a discipline like Statistics, Machine Learning, Mathematical Finance or Econometrics. A PhD is considered a plus.
- You have experience with probabilistic and statistical methods (e.g. generalized linear models, Bayesian methods, numerical simulation and approximation techniques). Past experience in actuarial and financial topics is considered valuable.
- You are experienced in numerical/statistical programming languages such as R, SPlus or MatLab. Knowledge about R including package development is considered a plus. You know SQL and relational databases. You know how to work on Windows and Linux systems and with operational development tools such as Subversion.
- Experience with object-oriented programming languages such as Java or C++ is considered a plus.
- You enjoy sharing your skills and are a team player aiming at fostering and maintaining relationships. You enjoy working with an international team and are willing to travel to abroad locations.

- You feel comfortable communicating content also to non-technical audiences.
- You are committed, willing to take responsibility, and able to work simultaneously on various assignments towards tight deadlines.
- Fluency in English is required. Knowledge of Dutch, German, Spanish or another major European language would be an advantage.

Contactperson

Please send your CV and motivation to Nicole Starmans, HR Business Partner, jobsnl@atradius.com.

Please note that acquisition further to this vacancy is not appreciated.

Office Location

David Ricardostraat 1
1066 JS Amsterdam