Senior Quantitative Analyst / Team Leader

Oliver Wyman is a global leader in management consulting. They combine creative enterprise, deep knowledge and an analytical rigour to create an extraordinary impact on projects.

Financial Services Quantitative Analytics is a specialist business unit within Oliver Wyman, set up in Newcastle-upon-Tyne in 2017 and has since expanded to Milan and Berlin. The business unit has a fast-paced start-up culture and provides high quality quantitative analytics for Oliver Wyman's global client base with a primary focus on the financial services sector.

We are looking for highly talented quantitative analysts and agile developers who are excited to work in an entrepreneurial environment to continue the success and development of FSQA in Berlin.

Working with us offers excellent career and growth opportunities for highly motivated professionals with relevant prior experience in specialised consulting firms, top tier banking or financial institutions, focused in quantitatively intense areas of financial services. We are passionate about developing our people and support your progression to partner.

Job Specification

Practice:	Financial Services Quantitative Analytics (FSQA)
Location:	Berlin
Role:	Team Leader

Required Skills & Experience:

- Bachelor’s or Master’s degree in a quantitative discipline. Ideally Mathematics, Statistics, Physics, Computer Science or Engineering
- 4+ years of work experience
- Strong analysis, documentation, and communication skills
- Experience in using advanced analytics and data manipulation software - SAS, R, SQL, SPSS, or Python
- Work effectively and collaboratively in a team
- Be independent and work under limited supervision respecting defined timelines
- Present effectively results, potential issues and implications
- Excellent command of German and English language (verbal and written)
- Experience in leading teams
- Ability to manage a heavy work volume and meet deadlines in an extremely fast paced environment
- Ability to maintain and respect confidentiality

Preferred Skills:

- Previous experience in banking and financial institutions, with content in one or more of the following areas: credit risk measurement (e.g. Probability of Default, Loss Given Default, Exposure at Default), stress testing, financial modelling, RWA calculations, credit portfolio modelling, derivative pricing, fair value calculations, Asset Quaity reviews, model validation, VaR, CVA or IRC modelling
- Associate Team Leader - At least 4 years of previous working experience in specialised consulting firms, top tier banking or financial institutions.
- Team Leader - At least 6 years of previous working experience in specialised consulting firms, top tier banking or financial institutions.

For any further information, please contact:

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