

Company description

Let's build the new backbone of asset management!

Together with one of the largest insurance groups in Germany and one of the world's leading consulting firms, we are building an AI-based SaaS solution that supports credit analysts with credit risk assessments. We truly believe that we can build a new standard in asset management and change the entire industry for the better. Our company is still in stealth mode and we are currently looking for a Senior Data Scientist Quant to support our motivated team of Data Scientists, Software Engineers and Business Building Experts in Berlin. Join the ride!

Senior Data Scientist Quant – Development of an AI based FinTech Product

Role description

- ➔ Development and execution of machine learning and data mining technologies in the area of credit risk modeling
- ➔ Validate and calibrate machine learning and data mining technologies with real-time credit risk data
- ➔ Spearhead the knowledge acquisition of state-of-the-art tools and methods for quantitative data analysis and its translation into products and services
- ➔ Gain and validate knowledge from large amounts of structured and unstructured data using random forest, gradient boosting, deep learning (deep neural networks, recurrent neural networks), but also non-linear regression approaches and optimization
- ➔ (Further) development and realization of the technology and product based on customer feedback in close coordination with the rest of the product team
- ➔ Application of agile working methods and definition of technical standards

Key requirements

- Successfully completed master's degree in Statistics, Economics / Econometrics, Computer Science or a related course of studies with a quantitative-analytical focus
- At least 3 years of professional experience in quantitative data analysis or PhD with at least 1 year of relevant professional experience with research in machine learning algorithms
- Knowledge in building and validating credit rating models in a bank, European rating agency or an asset manager under applicable regulatory requirements (e. g. CRR and CRA3)
- Very good knowledge and in depth understanding of Machine Learning methods: random forest, gradient boosting, deep learning (deep neural networks, recurrent neural networks), but also non-linear regression approaches and optimization
- Sound understanding of data preprocessing, hyperparameter optimization and ensemble modeling in the field of machine learning
- Strong technical skills in data manipulation and extraction (strong SQL knowledge), data analysis and model prototyping
- Comfortable communicating research results to non-technical colleagues and clients
- Ideally experience in more than one of the following areas:
 - Object oriented programming
 - Data visualization / dashboarding (e.g. Tableau, QlikView, D3, matplotlib)
 - Deep learning
 - Higher statistical and econometric methods in theory and practice
- Proficient in R & Python
- Experienced with machine learning packages in Python (e. g. scikit, tensorflow, keras)
- Fluent in English, German is a plus

Benefits

- Opportunity to shape the AI-based credit risk analysis of the future
- Development of a FinTech Start-Up, financed by industry relevant investors and partners
- Immediate start thanks to an existing interim tech team of >10 people
- Diverse activities and the freedom to develop and likely implement own ideas in a dynamic environment
- Sparring and support from top-class industry and technology experts from the investor and partner network

- First-class technical equipment and software of your choice
- Flexible working hours and an attractive salary
- Fully-equipped office in a renovated Victorian building with rooftop terrace and ideal connection to the heart of Berlin Mitte
- Feel-good vibes with fruit, snacks and drinks
- Annual, team off-site and regular team events

How to apply

We look forward to receiving your application with cover letter and curriculum vitae as well as details of your salary expectations and earliest possible starting date:

jobs@makers.do

MAKERS
A DELOITTE BUSINESS

Contact: Philippe Padrock

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