



Indigenous.Link

Canada's fastest growing Indigenous career portal, Careers.Indigenous.Link is pleased to introduce a new approach to job searching for Indigenous Job Seekers of Canada. Careers.Indigenous.Link brings simplicity, value, and functionality to the world of Canadian online job boards.

Through our partnership with Indigenous.Links Diversity Recruitment Program, we post jobs for Canada's largest corporations and government departments. With our vertical job search engine technology, Indigenous Job Seekers can search thousands of Indigenous-specific jobs in just about every industry, city, province and postal code.

Careers.Indigenous.Link offers the hottest job listings from some of the nation's top employers, and we will continue to add services and enhance functionality ensuring a more effective job search. For example, during a search, job seekers have the ability to roll over any job listing and read a brief description of the position to determine if the job is exactly what they're searching for. This practical feature allows job seekers to only research jobs relevant to their search. By including elements like this, Careers.Indigenous.Link can help reduce the time it takes to find and apply for the best, available jobs.

The team behind Indigenous.Link is dedicated to connecting Indigenous Peoples of Canada with great jobs along with the most time and cost-effective, career-advancing resources. It is our mission to develop and maintain a website where people can go to work!

Contact us to find out more about how to become a Site Sponsor.

Corporate Headquarters:

Toll Free Phone: (866) 225-9067

Toll Free Fax: (877) 825-7564

L9 P23 R4074 HWY 596 - Box 109

Keewatin, ON P0X 1C0

Job Board Posting



Careers.Indigenous.Link

Date Printed: 2024/06/30

Manager, IFRS9 Modelling - 6 Month Contract

Job ID	201547-en_US-8102	
Web Address	https://careers.indigenous.link/viewjob?jobname=201547-en_US-8102	
Company	Scotiabank	
Location	Toronto, ON	
Date Posted	From: 2024-06-27	To: 2050-01-01
Job	Type: Full-time	Category: Finance

Description

Requisition ID: 201547

Join a purpose driven winning team, committed to results, in an inclusive and high-performing culture. As Manager, IFRS 9 Modelling, Enterprise Stress Testing, you will contribute to the overall success of IFRS 9 credit risk modelling, analytics, and reporting for retail portfolios. You will ensure specific goals, plans, and initiatives are executed and delivered in support of the team's business strategies and objectives. You will also ensure all activities conducted are in compliance with governing regulations, internal policies, and procedures. What you'll do in this role

You will report directly to a Senior Manager and be a critical member of the team working on re-development of Canadian Retail Loss Given Default (LGD) models. With access to a modern machine learning stack that includes open-source development environments, you will assist in model development, implementation, and maintenance as we update models and methodology in conjunction with the roll-out of LGD Parameter Rebuild Project. You will collaborate, on a regular basis, with a wide range of stakeholders and internal/external partners including Model Validation and Approval, Retail Provisions, Compliance, and Audit. Job Responsibilities:

- Champions a customer focused culture to deepen client relationships and leverage broader Bank relationships, systems, and knowledge
- Develops credit risk models for the retail portfolio that anticipate probability of default or loss given default for IFRS 9 provisioning and financial reporting
- Documents all models and processes developed and works with the model validation team to ensure timely and satisfactory validation
- Assists the integration of new models into IFRS 9 and Enterprise-Wide Stress Testing analytics and reporting processes
- Works with stakeholders and technology partners to implement and examine the models in user acceptance testing and production environments
- Conclude how the Bank's risk appetite and risk culture should be considered in day-to-day activities and decisions
- Actively pursues effective and efficient operations of his/her respective areas, while ensuring the adequacy, adherence to and effectiveness of day-to-day business controls to meet obligations with respect to operational risk, regulatory compliance risk, AML/ATF risk and conduct risk, including but not limited to responsibilities under the Operational Risk Management Framework, Regulatory Compliance Risk Management Framework, AML/ATF Global Handbook and the Guidelines for Business Conduct

Job Requirements:

- Advanced degree in Economics, Finance, Statistics, Mathematics, Physics, Engineering or other related quantitative discipline
- Predictive modelling or machine learning, statistical, and programming skills gained through work experience, a graduate degree, or other advanced training in a quantitative discipline
- Experience with Python or R including data processing with pandas or dplyr

- Excellent communication skills and the ability to socialize with stakeholders across a wide variety of functions, including the ability to clearly summarize and display data
 - The candidate must demonstrate the ability to quickly grasp and cover new concepts and technologies
 - Experience with Linux or UNIX systems and version control software such as Git is required
 - Domain expertise in retail credit risk and IFRS 9 is great asset but not mandatory
 - Experience with sparklyr or pyspark for data wrangling is a great asset but not mandatory
 - Experience with ggplot2, matplotlib, plotly, or seaborn for data visualization is a great asset but not mandatory
- Location(s): Canada : Ontario : Toronto

Scotiabank is a leading bank in the Americas. Guided by our purpose: "for every future", we help our customers, their families and their communities achieve success through a broad range of advice, products and services, including personal and commercial banking, wealth management and private banking, corporate and investment banking, and capital markets.

At Scotiabank, we value the unique skills and experiences each individual brings to the Bank, and are committed to creating and maintaining an inclusive and accessible environment for everyone. If you require accommodation (including, but not limited to, an accessible interview site, alternate format documents, ASL Interpreter, or Assistive Technology) during the recruitment and selection process, please let our Recruitment team know. If you require technical assistance, please [click here](#). Candidates must apply directly online to be considered for this role. We thank all applicants for their interest in a career at Scotiabank; however, only those candidates who are selected for an interview will be contacted.

For more information, visit [Scotiabank for Manager, IFRS9 Modelling - 6 Month Contract](#)