Job Title: New York/Chicago Data & Analytics (Model RIsk) Senior Consultant

Protiviti is a global consulting firm that helps companies solve problems in finance, technology, operations, governance, risk and internal audit. Through our network of more than 70 offices in over 20 countries, we have served more than 35 percent of FORTUNE® 1000 and Global 500 companies. We also work with smaller, growing companies, including those looking to go public, as well as with government agencies.

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Job Summary

Our consultants are responsible for execution on client engagements and maintaining a strong relationship with senior client personnel. Consultants must have a solid understanding of their client's business and be able to demonstrate technical competence in their product group and industry. Consultants ensure quality and satisfaction on engagements and must be able to clearly articulate the value drivers of our business. Additionally, they are also responsible for developing opportunities both at existing clients and new clients and for job economics such as ensuring timely close and billing of projects.

Specific Responsibilities:

- Ability to review, validate, or develop models related to one of more of the following: market, credit, operational, liquidity risk capital, ERM, insurance models, stress testing, Basel 2 and Solvency 2 compliance
- Assessing business strategies and related risk/control infrastructures
- Evaluating, developing, or implementing credit and market risk measurement tools
- Reviewing or developing derivative and capital market instrument pricing
- Conducting operational risk assessments and event data accumulation
- Advisory and methodological support for the quantification or operational risks
- Performing underwriting due diligence, claims analysis, product design and pricing studies for non-traditional insurance products
- Identifies potential sales opportunities with existing clients
- Demonstrates ability to add valuable and creative suggestions to the proposal development process
- Demonstrates ability to recognize risk to Protiviti with potential clients and advise appropriately
- Demonstrates the ability to discuss technical and industry trends and the related solutions
- Develops expertise in specific technical areas or industries
- Contributes to employee development by actively mentoring employees, creating development opportunities, and initiating and conducting training
- Effectively plans, budgets and manages client engagements
- Manages engagement economics (e.g., inventory, receivables, pricing, contribution, etc.) in line with Protiviti goals
- Effectively builds and manages client relationships
- Delivers specific product solutions to clients
- Adds value by identifying client expectations and then exceeding mutually agreed-upon objectives
- Identifies opportunities to integrate product solutions and resources to optimize client service

- Assists engagement leadership in managing engagement profitability and managing engagement risk
   General Knowledge
- Theoretical understanding of financial math, financial economics, statistics, and/or insurance modeling
- Thorough knowledge in one or more of the following areas: derivatives pricing, interest rate modeling, Value-at-Risk, asset/liability management, and credit modeling
- Prior management and direct supervisory experience in a team environment
- Must work well in a team-oriented environment as well as independently
- Must work creatively and analytically in a problem-solving environment
- Demonstrated excellent leadership and interpersonal skills
- Demonstrated advanced written and verbal communication skills
- Must have ability to multi-task
- Excellent project management skills
- Excellent client relationship skills
- Excellent time management skills
- Demonstrated mentoring and people development skills
- Must be able to handle highly confidential information in a strictly professional manner
- Must be able to maintain professional demeanor in times of high stress
   Required Technical Knowledge
   Strong programming experience (S+, Visual Basic, C/C++, SAS)
   Demonstrated skills utilizing high level computations mathematic skills inclusive of finite difference, Monte Carlo methods
   Advance knowledge of Stochastic Calculus and PDE Modeling
   Graduate degree in Finance, Economics, Financial Engineering, Statistics, Applied Math or equivalent
   PhD strongly preferred
   Professional Certification such as FRM, CFA, CPCU) strongly preferred
   "Big 4" or other leading consulting experience preferred
   Travel
- Travel throughout the month frequently required based on client requests/commitments