



FOR THOSE WHO
DARE

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Working Student (f/m/d) Risk Analysis for Alternative Assets in Group Risk

Job Purpose/Role

Within Allianz SE, Group Risk (GR) is in charge of managing risks to bolster Allianz's financial strength and to support value-focused company leadership. As such, Group Risk is responsible for monitoring and reporting on the Group's overall risk profile.

In this context, the Credit Analysis team is - amongst other topics - responsible for the risk modeling and analysis of alternative assets like investments in renewable energies, real estate, infrastructure, and private equity across the whole Allianz Group.

In your role as working student you will support the activities of the Credit Analysis team with respect to risk modeling of alternative assets.

Key Responsibilities

- Maintenance/enhancement of risk models (incl. documentation) for alternative assets based on stochastic discounted cash flow models as well as time series analysis of alternative asset return data using R
- Ensuring compliance of the risk models with regards to the Solvency II internal model governance (e.g. model documentation & validation, alignment of the models with the investors within AZ Group)
- Research in the area of alternative assets as well as data preparation for risk modelling purposes

Key Requirements/Skills/Experience

Qualification:

- Enrolled at a university for the entire duration of employment
- Good knowledge in statistics / time series analysis and/or Monte-Carlo simulation methods
- Ideally already completed undergraduate studies in statistics/econometrics, mathematics or related field of study

Experience and Key skills:

- Fluent in English; German and other languages would be a plus
- Advanced knowledge in the statistical software R/RStudio (e.g. writing of own functions in R) is a must
- Strong analytical skills, fast learner and attentive to details
- High motivation to learn about alternative assets with a strong sense of ownership and accountability
- Good communication and interpersonal skills



Additional Information

Start and duration: 01.02.2020 / minimum 12 months/ 15-20 hours per week

For questions regarding the position please contact: Ms. Katharina Knaup Phone : +49 (0)89 3800-17887.

Please submit your applications only via the tool (blue button above).

Reference Code

AZSE-6918443-2

Allianz is the home for those who dare – a supportive place where you can take the initiative to grow and to actively strengthen our global leadership position. By truly caring about people – both its 85 million private and corporate customers and more than 142,000 employees – Allianz fosters a culture where its employees are empowered to collaborate, perform, embrace trends and challenge the industry. Our main ambition is to be our customers' trusted partner, instilling them with the confidence to grow. If you dare, join us at Allianz Group.

Allianz is an equal opportunity employer. Everybody is welcome, regardless of other characteristics such as gender, age, origin, nationality, race or ethnicity, religion, disability, or sexual orientation.

Allianz SE is the global headquarters of the Allianz Group. Our employees reflect the Group's geographic and functional diversity. Located in Munich, Allianz SE provides the perfect opportunity to start or continue with your international career.

Please submit your complete application documents (incl. CV, certificates, references and motivation letter)

We are looking forward to receiving your application on www.allianz.com/careers.

Allianz SE is committed to employment equity and therefore welcomes applications from men and women regardless race or ethnicity, age, nationality, religion, disability, sexual orientation or philosophy of life.

Allianz SE
München