Job Opportunities for students graduating/ who have graduated from the department

(15 November 2016)

Various Positions
*JP Morgan Chase & Co.*

Click the links for details. Suitable for graduate students.

1. **Full Time – CIB – Risk _ Quantitative Research – Singapore**
   - [https://jpmchase.taleo.net/careersection/2/jobdetail.ftl?job=160105356&lang=en&from=singlemessage&isappinstalled=0](https://jpmchase.taleo.net/careersection/2/jobdetail.ftl?job=160105356&lang=en&from=singlemessage&isappinstalled=0)

2. **Full Time – QR Center – Beijing**
   - [https://jpmchase.taleo.net/careersection/2/jobdetail.ftl?job=160096449&lang=en&from=singlemessage&isappinstalled=0](https://jpmchase.taleo.net/careersection/2/jobdetail.ftl?job=160096449&lang=en&from=singlemessage&isappinstalled=0)

3. **Model Governance Group – Quantitative Research – Associate - Hong Kong**

4. **Model Governance Group – Quantitative Research – Associate / Vice President - Hong Kong**
   - [https://jpmchase.taleo.net/careersection/2/jobdetail.ftl?job=160110406&lang=en&sns_id=mailto#:WBFKzZLh9qw.mailto](https://jpmchase.taleo.net/careersection/2/jobdetail.ftl?job=160110406&lang=en&sns_id=mailto#:WBFKzZLh9qw.mailto)
Job Opportunities for students graduating/ who have graduated from the department

(8 November 2016)

CAT Modeling Support Analyst

**AXIS Specialty Limited, Singapore Branch (Division of AXIS Re - Asia Pacific)**

**Job Summary:**
The Cat modeling team in Singapore supports the Catastrophe underwriters by providing natural perils risk analysis, pricing for reinsurance cat treaties and validation of vendor catastrophe models. The Support Analyst will assist the Cat modelers in exposure data preparation, running catastrophe modeling software and providing exposure and loss change reports. He/she will liaise with Cat modelers as well as underwriters and underwriting assistants in ensuring accurate data processing with Axis proprietary software.

**Key Duties & Responsibilities:**
- Support team in Singapore by
- Executing cat modeling data preparation / DB attachment / running analysis in vendor models
- Liaising with cat modelers and underwriting teams
- High level evaluation of Cat modeling data
- Exposure and loss change reporting
- Support Cat model evaluation work outside of renewals
- Entering Reinsurance contract information into the underwriting system
- Initial analysis of Cat underwriting submission material
- Prepare and input data into the UW worksheet

**Required Education/Training & Experience:**
- Entry-level role suited to a candidate with a background in Analytics / Mathematics / Geography who has an active interest in Catastrophe Risk Modeling, Natural Hazards and Reinsurance
- Bachelor’s degree with 1-2 years of related experience preferred, though not required
- Strong numerical data handling and analysis skills
- Strong computer skills with advanced knowledge of MS Excel
- Knowledge of SQL or programming languages such as VBA, C#, R etc. is beneficial

**Other Desired Skills and Characteristics:**
- Good communication skills
- Ability to work effectively and collaboratively with others
- Keen attention to detail
- Adaptability to work using your own initiative
- Ability to recognize task demands and deadlines and prioritize accordingly

**Eligibility:**
Singaporean Citizen/PR who expect to graduate before end of 2016

**Contact:**
tony.gu@axiscapital.com
Job Opportunities for students graduating/ who have graduated from the department

(2 November 2016)

MQE Statistician

*Micron Semiconductor Asia*

**Responsibilities:**
As a Statistician at Micron Technology, Inc., you will be responsible for providing support and guidance in applied statistical methodology and projects. You will interpret and communicate insights and analysis findings to operations, engineering, and management for data-driven decision making. Your efforts will drive improvements to process and product controls on a global scale. You will interact and partner with different information systems, engineering, and manufacturing teams supporting worldwide manufacturing sites. Your main objective is to help optimize production, enhance product quality, and benefit other business activities that significantly impact company costs and profitability. You will conduct research, develop, and/or implement new or advanced statistical methods and procedures in data analysis/mining. You will also be expected to evaluate and validate statistical work conducted by other team members. You will be responsible for documenting statistical methods in formal reports for the purpose of presenting, storing, and/or sharing as best practices. You may be required to develop and/or teach applied statistics courses. You will support third-party statistical software applications such as JMP, R, etc. This may include troubleshooting user problems and/or writing statistical scripts/ programs for data analysis automation. You will be an advocate for driving the use of multivariate analytical methods and machine learning algorithms that can be applied to large multidimensional data to enable big data analytics. You will promote objective business making decisions and drive continuous improvement through the use of statistical methods and big data analytics.

**Qualifications:**
- A working knowledge of a wide variety of applied statistical methods, including categorical data analysis, statistical sampling methodology and applied statistics for quality and productivity improvement, such as SPC, design of experiments (DOE), multiple regression and ANOVA, nonlinear regression, logistic regression, random/mixed/fixed effects and variance components modeling, statistical reliability methods, nonparametric statistics, survey design and analysis, resampling methods, mathematical statistics, and others.
- Desire to identify and/or work on data analysis projects that will improve product (NAND, DRAM, etc.) yield and quality, reduce costs and cycle time, and optimize business practices.
- Ability to extract data from different databases via SQL and other query languages and applying data cleansing, outlier identification, and missing data techniques.
- Ability to work with small, big, structured, semi-structured, and unstructured data.
- Project management skills that will be used to lead domestic and global teams, define project objectives, create and assign tasks, and track project completion and benefits.
- Ability and experience teaching short-courses in applied statistics to engineers and technical management.
- Capable of visually summarizing and presenting advanced analytical results and monetary benefits to middle and executive management.
- Proficient computer skills (Windows, UNIX, Word, Excel, etc.) as needed for project assignments.
- Flexible and accommodating but willing to voice opinions and make recommendations.
- Ability to influence decision makers by turning data into valuable information.

**Education:**
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- Required: Minimum of a B.S. degree in Statistics or Mathematics with an emphasis in applied statistics.
- Desired: M.S. degree in Statistics or Mathematics with an emphasis in applied statistics.

Experience:
- At least 2 years of experience applying a variety of statistical methods
- Experience applying statistics in the semiconductor industry is preferred
- Experience with R, JMP, and/or other statistical software including scripting capability for automating analyses.

Location: 990 Bendemeer Road, Singapore 339942

We recruit, hire, train, promote, discipline and provide other conditions of employment without regard to a person's race, color, religion, sex, age, national origin, disability, sexual orientation, gender identity and expression, pregnancy, veteran's status, or other classifications protected under law. This includes providing reasonable accommodation for team members' disabilities or religious beliefs and practices.

Each manager, supervisor and team member is responsible for carrying out this policy. The EEO Administrator in Human Resources is responsible for administration of this policy. The administrator will monitor compliance and is available to answer any questions on EEO matters.


To request assistance with the application process, please contact Micron’s Human Resources Department at 1-800-336-8918 (or 208-368-4748).
Job Opportunities for students graduating/ who have graduated from the department

(1 November 2016)

Graduate Associate 2016 - Actuarial Services

KPMG

Role Description:
We invite highly motivated, dynamic professionals to join our growing Actuarial practice.

The KPMG Actuarial Services team offers innovative business strategies to clients with an aim of helping them navigate the rapidly changing insurance industry. Our professionals have sound technical skills with the ability to cut through complex issues to help our clients make more effective and efficient business decisions.

Successful candidates will play a significant role in offering a wide range of actuarial consultancy services in the insurance and financial services industry.

The role involves:
- performing actuarial audit for our life insurance, general insurance, and reinsurance clients
- preparing assessment report and discuss the findings with clients
- participating in various engagements related to IFRS4 phase 2 development, capital and risk management reviews, actuarial internal audit, reserving and pricing review, mergers and acquisitions consulting, and pension valuation
- contributing to new business proposals and presentations

The ideal candidate should have:
- a recognised degree in Actuarial Science, Mathematics, Engineering.
- strong project management abilities coupled with good communication, analytical and problem-solving skills.

Candidate with life insurance experience and modelling skills is preferred.

All applications will be held in strict confidence.

Apply at from https://joinus.kpmg.com.sg/vacancyView.php?requirementId=MTMxOA==&jId

Close Date for applications: 11 Nov 2016
Consultant, Transaction Advisory Services - Business Modelling (Data Analytics)

Ernst & Young

Our Transaction Advisory Services (TAS) team works with clients to manage their capital agenda to drive competitive advantage and increased returns. As part of a global team of 10,000 professionals in 100 countries you will advise clients on preserving, optimising, raising or investing capital. Major groups (or, as we call them, sub-service lines and competencies) within TAS include Mergers and Acquisition Services, Project Finance, Restructuring Services, Operational Transaction Services, Transaction Support, Transaction Tax, and Valuation and Business Modelling.

Join Valuation and Business Modelling and you join a team of experienced professionals who bring to clients excellence in accounting, taxation and financial due diligence. You will help guide clients through the model review, model support and model-build activities necessary to make key decisions and improve strategic outcomes. With over 1,600 valuation professionals worldwide, no similarly positioned global professional organisation can match our breadth of capabilities or our depth of resources.

With so many offerings, you have the opportunity to develop your career through a broad scope of engagements, mentoring and formal learning. That’s how we develop outstanding leaders who team to deliver on our promises to all of our stakeholders, and in so doing, play a critical role in building a better working world for our people, for our clients and for our communities. Sound interesting? Well this is just the beginning. Because whenever you join, however long you stay, the exceptional EY experience lasts a lifetime.

We currently have a career opportunity for a Consultant specializing in Data Analytics to join our talented Business Modelling group within Transaction Advisory Services in Singapore. We work across all industries and operate in a broad range of disciplines including:

- Decision support
- Data analytics and visualisation
- Simulation and optimization (Operational Research)
- Transaction evaluation
- Strategic planning and capital allocation
- Business case development
- Budgeting, forecasting and planning
- Other bespoke model development

This opportunity is specifically seeking a Consultant who can bring data analytics capabilities to a traditionally financially focused role. The successful candidate will be able to combine their proven experience in data analytics with an understanding of corporate transaction and/or general business acumen. Candidates should have an appreciation of the key questions that clients may need answered to ensure a transparent, information rich decision making process. The candidate will ideally have experience (work and/or study) in a data science related field with an interest in business or financial transactions. Additionally they should be able to effectively communicate ideas and findings to a wide variety of stakeholders.

The successful candidate will be intellectually curious and committed to constantly improving their own skills. We’re seeking leaders with the ability to quickly anticipate and respond to the issues of constantly changing global economy.
Job Opportunities for students graduating/ who have graduated from the department

Responsibilities
In your role, you will:

- Have a primary focus on data analytics in our decision support and business modelling services
- Serve as a member of a cross functional team contributing at each phase of the engagement lifecycle
- Demonstrate high levels of technical and professional knowledge and quickly assimilate new knowledge
- Proactively contribute as part of the engagement team that partners with client finance and operational professionals
- Identify issues, propose both strategies and technical approaches and deliver value-adding insights
- Have the ability to balance technical skills with project management and strong business acumen
- Maintain and develop positive, productive and professional relationships with clients
- Commit to developing knowledge, continue to learn and share knowledge with clients and other EY team members
- Stay abreast of current technology, business and economic developments relevant to our services and client’s business

Qualifications
We are looking for candidates with the following experience:

- A bachelor’s degree and up to least 2 years of (or a master’s degree and up to 1-2 years of) experience in developing descriptive and predictive analytics solutions
- Degree in mathematics/statistics or data science
- Strong data analysis skills including the ability to identify, extract, manipulate and use statistical methods to analyze large data sets
- Experience in use of statistical software packages (SAS, SPSS, R) and/or experience in visualization applications (Spotfire, Tableau, PowerView). Proficiency in Microsoft Excel is required and some level of VBA knowledge is also preferred but not essential to the role
- Experience with packages and development environments is highly advantageous but not essential; including simulation products (e.g. Witness, Simul8), optimisation products (CPlex, Xpress-MP) or programming environments (VB.net)
- Excellent analytical, communication, teamwork and interpersonal skills
- Capabilities in MS Word and PowerPoint are required
- Further studies in business or data science fields may also be beneficial to the role
- This role may also suit candidates with professional experiences in consulting, investment or commercial banking, strategy, venture capital or financial research who are looking to focus on transaction analytics

Apply at [https://tas-ey.taleo.net/careersection/gexp01/jobdetail.ftl?job=SIN002MD](https://tas-ey.taleo.net/careersection/gexp01/jobdetail.ftl?job=SIN002MD)
Job Opportunities for students graduating/ who have graduated from the department

(20 October 2016)

Management Associate Program
Singtel

The Singtel Management Associate Program (MAP) is an established 2-year program designed to provide you the environment you need to reach your potential and become effective future leaders. We recognize the importance of talent diversity in our workplace and with this belief in mind, our Management Associate Program offers two tracks for your career progression: Specialist Track and Professional Track.

Specialist Track:
As a Management Associate in the Specialist Track, you would have the opportunity to apply your Computing and/or Engineering technical expertise as you enjoy rotations in specialized areas comprising (but not limited to) Networks Engineering, Cyber Security, Analytics, Smart Cities and Product Development. These rotations will develop both your knowledge and skills in this growing and dynamic space, grooming you to be subject matter experts and leaders in your respective fields.

Professional Track:
As a Management Associate in the Professional Track, you would have the exposure to rotations in (but not limited to) Marketing, Sales, Finance and Business Planning - where you would hone your business acumen and skills in stakeholder and project management, as you work on challenging projects that have a positive impact in our customers’ everyday lives.

Both MAP tracks offer a rewarding, accelerated and fulfilling career journey with us.

The program is an exciting blend of:

Experiential Opportunities:
- Job rotations in different business areas
- Special projects
- International assignments
- Volunteering/Community Service

Relationship-based Learning:
- Career coaching
- Mentoring
- Buddy System
- Leader job shadowing
- Networking with senior management

Training Programs:
- Leadership/management
- Business writing
- Presentation skills
- Financial management

You would be ideal if:
Job Opportunities for students graduating/ who have graduated from the department

You are a fresh graduate and / or a young professional with no more than 2 years of experience and holding a minimum of a 2nd Class Upper Honours Degree / Magna Cum Laude / Degree with Distinction or equivalent in the fields listed below:

**Management Associate (Specialist Track)**
- Computing (e.g. IT, Business Analytics, Information Security)
- Engineering (e.g. Electrical & Electronics Engineering, Computer Engineering, Industrial Systems Engineering)

**Management Associate (Professional Track)**
- Finance
- Accountancy
- Business Management/ Administration
- Marketing
- Human Resource

We are looking for candidates who strongly demonstrate the following qualities:
- Strong drive to excel and thrive in a dynamic, global business environment
- Highly resourceful and able to learn independently on the fly
- Able to adapt, evolve and collaborate with others across different environments
- Strong leadership and communication abilities
- Eager to make a difference
- Passionate about Info-communication and Digital Technology

If you think you have what it takes, apply now and come join us! Applications close 31 October 2016.

*All applications should include candidates’ name of University, Qualification obtained and Class of Degree to be deemed valid.*
Job Opportunities for students graduating/ who have graduated from the department

(11 October 2016)

Position in Actuarial

*Munich Re*

Job description not available at this point. Current year 4 students who are interested in actuarial position in Munich Re, please send CV or queries to Mr LIU Jiang at [JLIU@MUNICHRE.COM](mailto:JLIU@MUNICHRE.COM).
Job Opportunities for students graduating/ who have graduated from the department

(30 September 2016)

Faculty Members (Science and Engineering)

Chinese University of Hong Kong, Shenzhen

Chinese University of Hong Kong, Shenzhen [CUHK(SZ)] is a research intensive University executed with the highest international standards and traditions. English is the official language. The University extends the core values and educational philosophy of The Chinese University of Hong Kong, Hong Kong. Operated under a modern and transparent management system that values academic freedom, CUHK(SZ) contributes to higher education by nurturing graduates at all levels with broad international outlook, sound scholarship and commitment to society. Besides education, the University also contributes to the long-term prosperity of Shenzhen and China by its leading work in research and entrepreneurship.

The campus (http://www.cuhk.edu.cn/en/index.html) is located in a picturesque area of Shenzhen (http://www.eyeshenzhen.com/, http://v.qq.com/x/page/m0308sptsyb.html), one of the fastest growing communities in the World. The University offers the right candidate an excellent salary package, competitive startup funds and space. The City and Longang Municipal District also offer generous signing bonuses and financial incentives (http://www.cuhk.edu.cn/UploadFiles/TalentsProgramOutline.pdf). While the University welcomes applicants from all areas of expertise, current strengths include Computer Science and Engineering, Electronic Information Engineering, Robotics and Control, New Energy Science and Engineering, Statistics and Data Science, Mathematics and Applied Mathematics, Bioinformatics, Biological Sciences and Biomedical Engineering, Design and Manufacturing Systems, Physics, Chemistry, and Materials Science. A number of multi-million dollar research centers have already been set up. Cluster hiring for the right groups are also considered. The University expects to hire 150 to 200 new faculty in the next five years. By joining us, the person will become a member of one of the best run educational and research institutions in the world.

For interested individuals, please send CV and/or inquiries to talents4sse@cuhk.edu.cn.
Job Opportunities for students graduating/ who have graduated from the department

(29 September 2016)

Economist/Data Analytics

Ministry of Trade and Industry, Singapore

The Ministry of Trade and Industry (MTI) is interested in recruiting Mathematics-trained students with either a double major or minor in Economics and are coding-savvy, to be part of its multi-disciplinary Data Analytics Unit. This unit is part of MTI’s Economics Division, involved in research and ascertaining emerging issues to inform policy formulation.

More information is available at the following URL:

For further clarification, you may write to either Ms Teow Shi Jing (teow_shi_jing@mti.gov.sg) or Mr Kuhan Harichandra (kuhan_harichandra@mti.gov.sg).
Job Opportunities for students graduating/ who have graduated from the department

(29 September 2016)

Assistant Professor/Associate Professor of Mathematics
Xiamen University Malaysia

Xiamen University Malaysia is a branch campus of the renowned Xiamen University (China) located near the Kuala Lumpur International Airport in Malaysia. The university aspires to become an institution with a distinct global outlook, featuring first-class teaching and research and embracing cultural diversity. We currently have a few vacancies for Assistant Professor/ Associate Professor in Mathematics. Successful candidates are expected to produce quality research in mathematics. The medium of instruction is English.

Applicants must have
1. A PhD degree in mathematics or statistics;
2. Good command of English;
3. Excellent presentation and interpersonal skills;
4. Teaching experience;
5. Proven research potential.

Applicants are invited to submit a detailed CV stating the position applied for, current and expected salary to lpteo@xmu.edu.my or hr@xmu.edu.my.

Successful candidates are expected to join XMUM in April 2017. The deadline for application is 30th November 2016.

For further details, please contact Prof Teo Lee Peng at lpteo@xmu.edu.my.
Job Opportunities for students graduating/ who have graduated from the department

(29 August 2016)

Researcher (Cryptography)

*Temasek Laboratories*

Information Security group, Temasek Laboratories, National University is seeking for candidate in conducting research in cryptography.

Applicants are expected to have a PhD degree in Mathematics (in the areas of algebra, number theory, etc) and possess some knowledge in C/C++ programming.

Interested candidates (graduating or recently graduated) may contact Dr Tan Chik How (tslch@nus.edu.sg) directly.
Job Opportunities for students graduating/ who have graduated from the department

(25 August 2016)

Risk Analytics

*DBS MLR Risk Analytics*

**Responsibilities include:**

- Critically assesses and review on Derivative pricing model validation
- Developing and implementing Market and Liquidity Risk model development
- Responsible of Asset/Liability Behaviour model development and Counterparty Risk model development
- Involve in Derivative pricing model risk discovery

**Requirements:**

- At least 2 years relevant working/research experience.
- A PhD in mathematics/statistics/quantitative finance by 2017
- Strong mathematical background
- Moderate programming skills (VBA, Matlab, C#, etc)
- Basic/moderate knowledge in financial derivatives and risk management

If you are interested to pursue this opportunity with us, please drop your resume with your Career Liaison officer (Ms Grannas Sanna Paullina at sanna.grannas@nus.edu.sg).

Application closes on 12 September 2016.
Job Opportunities for students graduating/ who have graduated from the department

(17 August 2016)

Research Assistant
Duke-NUS Medical School

Description:
Perform a variety of functions related to research under the supervision of the Principal Investigator:
- Establish statistical programming for computer simulations relevant to mobile health applications.
- Develop prototype mobile applications (apps) using R (e.g. shiny-R) or other statistical platforms.
- Compile of data, summarizing and interpreting results of the analysis in reports and journal articles.
- Interact with study coordinators and other biostatisticians.
- Perform other related duties incidental to the work described herein.

Requirements:
- Bachelor degree in Sciences with at least 1-2 years of relevant work experience or Master’s degree if less than 1 year of relevant work experience.
- Relevant work experience, in the field of Statistics, Applied Statistics, Computer Science, Industrial Engineering, Mathematics, Biostatistics or Bioinformatics is preferred.
- Proficient knowledge of major statistical analysis packages, preferably R (alternatively Matlab).
- Strong team player skills and the ability to work harmoniously with a diverse workforce.

To apply, visit
https://nuscareers.taleo.net/careersection/duke_nus_identified_candidate/jobdetail.ftl?job=003VT&lang=en
Job Opportunities for students graduating/ who have graduated from the department

(21 April 2016)

Postdoc x2 (Mathematics, Data Analysis)
National University of Singapore

Description:
Professor HO Teck Hua and Assistant Professor XU Huan are starting a research project on using statistics and machine learning tools to analyse big data in healthcare and research productivity. Two post-doctoral research fellows are needed for this project. The postdocs will have the opportunity to work with world class researchers on cutting edge problems with profound academic and societal impact. Competitive compensation, ranging from SGD60,000-80,000, will be offered to highly competitive candidates.

Requirements:
The ideal candidate should meet the following requirements:
1. Possess or be in the process of completing a PhD degree in the area of operations research, computer science, statistics, mathematics or a related field;
2. Have a strong research record, demonstrated by having been published in prestigious journals;
3. Have solid knowledge of statistics and/or machine learning;
4. Have strong programming ability, and be motivated to proceed with large scale, real data driven research; and
5. Be self-motivated and independent.

About the PIs:
Prof. HO Teck Hua is a world renowned behavioural scientist. He is the Deputy President (Research and Technology) and Tan Chin Tuan Centennial Professor at NUS. Prior to his role as Deputy President, Prof Ho was the William Halford Jr Family Professor of Marketing at the University of California, Berkeley's Haas School of Business. Prof Ho has published many significant works in refereed journals in the areas of economics, management science, and marketing, and has won numerous paper awards. He is the first non-US citizen to be Editor-in-Chief of Management Science, the venerable flagship journal of the Institute for Operations Research and the Management Sciences, and one of the top journals for research in management. He has also been an associate editor for the Journal of Marketing Research, Marketing Science, and a co-editor for Foundations and Trends in Marketing. At the Haas School of Business, Prof Ho received the 2015 Williamson Award, the School's highest faculty award, named in honour of Oliver Williamson, the 2009 Nobel Laureate in Economic Sciences.

Dr. XU Huan is an assistant professor at the Department of Industrial and System Engineering of NUS. His research focuses on developing cutting edge methods as well as a fundamental understanding of machine learning and operations research. He has published extensively in both fields. He is an associate editor of IEEE PAMI, and an area chair of NIPS 2015.

To respond to the advertisement, please email to isexuh@nus.edu.sg
Job Opportunities for students graduating/ who have graduated from the department

(18 April 2016)

Teaching Assistants for Quantitative Reasoning Module
National University of Singapore

Description:
Full-time Teaching Assistants (TA) are needed for a NUS module GER1000 Quantitative Reasoning (QR). The module will focus on the QR process as opposed to the technical mathematical/statistical methods and tools. Main duties are to conduct face-to-face discussions and hands-on activities for small groups of first-year students from various faculties/schools, to provide consultation to students on course materials, and to oversee group projects which are part of the assessment. Successful candidates will be trained specifically for the module, and are expected to be committed for one year.

Requirements:
TAs should have the following attributes:
- Interested in academic interaction with first-year undergraduates from all disciplines;
- Self-reflective and proactive about his/her teaching activities; competent in communicating general and numerical information;
- Competent in manipulating and interpreting basic concepts in mathematics and statistics.
- Qualification: Master or Honours degree, with experience in quantitative work.

Application deadline: 1 May 2016

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(15 April 2016)

Research Assistant
Risk Management Institute (RMI), National University of Singapore

RMI aims to be a world-class centre in risk management through research, education and training, and is building up its expertise as a research centre for risk management and related fields. The primary responsibility of a Research Assistant is to develop a pricing and risk management system of fixed income products, including callable bonds, puttable bonds, convertible bonds, interest rate floors and caps, corporate bonds with LIBOR rates, etc.

Individual with good knowledge of derivative pricing and risk management is encouraged to apply. Applicant should have a strong interest in research in the area of risk management, possesses good oral and written communication skills, and is expected to possess at least a Bachelor's Degree at the time of appointment.

Applicants should submit their CV to rmiwens@nus.edu.sg. Shortlisted candidates will be notified and interviewed in late May.

Application deadline: 14 May 2016

We regret that only shortlisted candidates will be notified.
Job Opportunities for students graduating/ who have graduated from the department

(08 April 2016)

(Position)
DBS Market, Counterparty and Liquidity Risk Analytics

Main Responsibilities:
- Validated Exotic Derivative Valuation and Sensitivities Models;
- Developed Market, Counterparty and Liquidity Risk models;
- Banking Book Behaviour model development;
- Ad-hoc structured products booking and valuation model fit-for-use analysis;
- Valuation model risk discovery;
- Internal research work.

Requirements:
- Master/PhD candidate in mathematics/statistics/quantitative finance;
- Strong mathematical background;
- Moderate programming skills (VBA, matlab, C#, etc);
- Basic/moderate knowledge in financial derivatives and risk management.

Potential candidates who meet the above requirements may send CV to Dr YE Qiang via yeqiang@dbs.com.