##### BlackRock Portfolio Risk Modelling Internship - Student Worker Program

# Description

## About this role

The Aladdin Financial Engineering (AFE) is responsible for the research and development of financial models underpinning the risk management analytics produced at BlackRock.

The group also contributes to the infrastructure and software responsible for the production of analytics and delivery of analytics content to portfolio and risk manager professionals both within and outside of BlackRock. Given the diversity of business objectives among BlackRock clients and within BlackRock itself the models developed and supported by AFE span a wide array of financial products, ranging from equity to fixed income and alternatives. In addition, members of AFE seek to provide analyses and insight on many different levels from analysis of single name securities to overall financial risk associated with a whole portfolio.

The Portfolio Risk Modelling team in AFE is looking for an intern to contribute to the development effort of the AFE’s next generation suite of risk models. These models provide risk oversight on BlackRock investment strategies and BlackRock Aladdin clients and being deployed for use in portfolio construction processes.

## Job Responsibilities

The candidate will perform duties related to all aspects of portfolio risk model development:

* Building and testing risk models, data and infrastructure in Python
* Collaborate with senior researcher and developers to specify design and test new model functionalities
* Supporting existing risk models in production and developing and improving model quality control and model back-testing procedures; maintaining and extending research framework and platform
* Investigating and resolving client queries relating to model methodology and functionality

## Key Skills and Qualifications

* Active BSc/MSc student status, in penultimate year, STEM related field (Econometrics, Finance, Mathematics, Statistics, Physics, Computer Science and/or Engineering)
* Knowledge of mathematical and statistical theory
* Programming skills, Python, to conduct statistical/econometrics analyses
* Meticulous attention to details
* Motivated, able to work independently
* Strong oral and written (English language) communication skills that enable complex ideas to be readily understood by team members
* Interest in financial modelling is a plus

##### Our Student Worker Program – How to Apply

You can apply at: [Budapest Student Worker Program - BlackRock](https://pages.beamery.com/blackrock/page/budapeststudentworkerprogram)

or just scan the QR code:

