



Morgan Stanley

What Will You Create?

Risk Management Internship in the Quantitative Area

Location: Budapest office

Start date: Continuous

Contract: 20/30/40 hours-a-week contract (flexible)

Morgan Stanley is a global financial services firm and a market leader in investment banking, securities, investment management and wealth management services. With more than 1,300 offices in 43 countries, the people of Morgan Stanley are dedicated to providing our clients the finest thinking, products and services to help them achieve even the most challenging goals.

The cornerstone of Morgan Stanley's risk management philosophy is the execution of risk-adjusted returns through prudent risk-taking that protects Morgan Stanley's capital base and franchise. Risk Management protects the Firm from exposure to losses resulting from defaults by our lending and trading counterparties.

Program content:

Supporting Credit Risk Methodology, Ratings Analytics, Market Risk Methodology and Model Risk Management teams in their tasks and daily work within the Risk Management Department, namely:

- Assisting in analyzing, developing, maintaining, validating and reviewing quantitative pricing, risk, and capital calculation models
- Taking part in bank stress testing and reporting, Basel Accords capital calculations
- Conducting on-demand analysis of mathematical models, their inputs, and their behavior
- Processing statistical data for various purposes

Skills desired:

- Strong quantitative background (probability, statistics)
- Ongoing studies on Master or PhD's degree preferably in mathematics, physics, finance, economics
- Excellent analytical and numerical skills
- Knowledge of high level programming languages (R or Matlab), familiarity with Python/C++/Java is a plus
- Basic SQL knowledge
- Interest in finance
- Good command of English

For more information and to apply, please visit our website and upload your English CV [here](#).