

End of studies internship Data Scientist –Credit Risk & Algorithms for anomaly detection

Founded in 2000, Beijaflore is an operational consulting firm specialising in digital strategy with an international presence and offices in Paris, Brussels, Rio de Janeiro, Sao Paulo and New York. The Group has brought together over 1,250 employees around a single mission: supporting companies in implementing their digital strategy.

With its Graphene Advisory entity, Beijaflore assists companies in the valuation of their data through Artificial Intelligence projects. By offering complete solutions, from the identification of use cases to the development of the solution and its deployment, Graphène Advisory brings companies to create their business of tomorrow. These solutions are based on Machine Learning and AI based on flexible, modular and scalable architectures called Big Data architectures.

Today, banks face a major challenge: predicting losses and their distributions as part of their exposure to credit risk. They have internal models for calculating risk parameters such as: Probability of Default, Loss Given Default,

These mathematical models, which do not take into account the effects of contagion and correlation, become more and more difficult to calibrate, to use and to maintain. The use of machine learning algorithms appears as an alternative to these models. They make it possible to exploit all the collected data related to the risk to better define it and to master it.

Would you like to join a multidisciplinary and complementary team that supports its clients in the realization of projects around AI and Machine Learning?

As part of the Graphene Advisory team, you will be in charge of developing an anomaly detection engine on credit risk data and applying it in the context of market finance.

You will be more specifically responsible for:

- To study the bibliography on the new methods of detection of anomalies and on the valorization of the credit risk
- Identify and develop anomaly detection algorithms (statistics, Neural network, ...)
- Test and apply these methods to the field of market finance (identification of relevant data).

In order to carry out your missions, you have the following skills:

- Mastery of Machine Learning methods applied to anomaly detection
- Introduction to market finance and credit risk (quantitative finance)

- Mastery of data science tools (R, Python, Scala)

Student from a major engineering school, you follow a Master or a specialization in Data Science. You are autonomous, persevering and rigorous. You also enjoy teamwork.

The quality of our internships has been rewarded by obtaining the Happy Trainees / Choose My Company label. Because we are committed to developing the potential of each student, we train you throughout your internship period in a hiring perspective.

Join us!