



**WE ARE IN SEARCH  
OF GREAT MINDS THAT  
THINK NOTHING ALIKE.**

### **2022 Risk Management Internship in the Quantitative area – Budapest**

During this internship you will have the opportunity to get insight into how Risk Management is working at a top financial Firm. You will join the Risk Analytics or Model Risk Management teams for a 6-12 months period and can work in a flexible work arrangement, 20/30/40 hours per week.

#### **We offer:**

- A supportive and vibrant multinational environment in an inspiring international team
- Continuous development opportunities and training tools
- Opportunity to participate in the firm's networking events
- Internship extension / Full-time offer upon graduation

#### **You will:**

- Develop, maintain, and monitor the Firm's market risk models (Value at Risk, Incremental Risk Charge and Comprehensive Risk Measure)
- Perform econometric analyses to support methodology development, conduct sensitivity studies, assess the model behaviour and stability, and perform back tests
- Develop models for portfolio analyses purpose, such as credit limit setting and loss reserve
- Perform independent review of pricing or risk models used by Morgan Stanley

#### **You have:**

- Ongoing BSc or above studies in Mathematics, Physics, Finance or Economics
- Quantitative background, good analytical and numerical skills
- Solid probability knowledge
- Statistical skills especially in hypothesis testing, regression and discriminant analyses is a plus
- Fluency in English, both verbal and written

**Application Process:**

If you are interested in the above opportunity, please [apply here](#) by submitting your English CV.

Although application deadlines are in place, you are advised to apply early as we recruit on an ongoing basis.

**About us:**

Morgan Stanley is a global financial services firm and a market leader in investment banking, securities, investment management and wealth management services.

At Morgan Stanley Budapest, we are shaping the future of our global business and contributing to our local community. Our team works across numerous areas, including Technology, Mathematical Modelling, Finance, Risk Management, Operations and Data & Analytics from our new state-of-the-art offices near the Danube and our City Gate office in the heart of the city centre.

Interested in flexible working opportunities? Morgan Stanley empowers employees to have greater freedom of choice through flexible working arrangements. Speak to our recruitment team to find out more.

*Morgan Stanley is an equal opportunities employer. We work to provide a supportive and inclusive environment where all individuals can maximize their full potential. Our skilled and creative workforce is comprised of individuals drawn from a broad cross section of the global communities in which we operate and who reflect a variety of backgrounds, talents, perspectives, and experiences. Our strong commitment to a culture of inclusion is evident through our constant focus on recruiting, developing, and advancing individuals based on their skills and talents.*