

Bermuda Monetary Authority is committed to attracting and developing the best people who are dedicated to providing exceptional service.



Data Scientist

Supervision (Insurance) Department

The Authority is seeking the services of a skilled and capable individual to work as a Data Scientist for the Development and Predictive Analytics Unit (DAPA) within our Supervision (Insurance) Department. Reporting to the Deputy Director, the Data Scientist will use machine learning - supervised and unsupervised learning - (or other computer automation) techniques to assist the Authority in effective and efficient decision-making in fulfilling its prudential responsibilities.

In this key role, you will be responsible for:

- Designing and implementing effective management and supervisory reporting systems as predictive analytics tools to assist the BMA's supervisory, authorisation, and licensing teams in review of financial institution prudential returns and other information in fulfilment of the respective team's mandate.
- Identifying and gathering data (structured and unstructured) from internal and external sources to achieve effective predictive qualitative and quantitative analytics in relation to financial institution solvency, risk management, governance and general regulatory compliance.
- Extracting statistics from data warehouse and carrying out data manipulation and data analysis on large data sets, comprising of financial returns.
- Creating detailed reports from data sets and providing insight for the prudential supervision and stakeholders engagements.
- Training relevant BMA staff in interpreting the output from the aforementioned automated predictive reporting tools.
- Performing ad hoc analysis and producing statistical reports at both the financial institution and aggregate industry levels.
- Identifying opportunities to develop scalable insights for internal and external stakeholders.

The position requires a proven technical and business background and therefore, the post holder should have:

- A Master's Degree or equivalent qualification in Math/Statistics/Econometrics/Actuarial Science or equivalent discipline;
- A minimum of ten (10) years' experience in the financial services industry, of which at least five (5) years proven experience in data mining;
- Deep understanding of machine-learning techniques including natural language processing and pattern recognition;
- Experienced in machine learning application in finance multivariate modelling using structured and unstructured data.
- Software engineering knowledge, and experienced with Python, R or other common programming languages;
- Applied math and statistical techniques in finance and data analysis.
- Competent in the use of Microsoft Suite including Advanced Excel Data Modelling (pivot tables, VLOOKUPS, including VBA);
- Data visualization using business intelligence tools such as Tableau and Power BI and strong communication skills in translating analytical insights.
- Analytical mind and business acumen;
- Problem-solving aptitude;
- Excellent communication and presentation skills.

Bermuda Monetary Authority is the integrated regulator of the financial services sector in Bermuda. We offer the opportunity for broad exposure to international regulatory issues, special projects and a variety of work experience.

If you are looking for a challenging opportunity in a team environment, we invite you to submit your application online via our 'Careers at BMA' page at www.bma.bm. Applications for this position must be received no later than **26 December 2018**.

Bermuda Monetary Authority is an Equal Opportunity Employer.

Individual Excellence...Collective Strength

Protection ■ ■ Integrity ■ ■ Accountability ■ ■