



Senior/Quantitative Analyst, Credit Risk Stress Testing

We are looking for a Senior/Quantitative Risk Analyst to take Nordea's Credit risk stress testing to the next level – making use of the new models and data to improve our analysis of how credit risk develops under different.

About our team

Meet the Credit Risk Stress Testing team. Our role is to assess credit risk capital requirements and loan loss development under adverse economic and climate scenarios to support key business decisions.

Our team plays a crucial role in the bank's risk management framework, operating across Nordic capitals and providing essential input to business processes. We work in a fast-paced environment where AI and automation are highly valued to enhance our analytical capabilities and deliveries.

Collaboration. Ownership. Passion. Courage. These are the values that guide us in how we work and how we make decisions – and that we imagine you share with us.

The position can be located in Helsinki, Oslo or Stockholm.

What you will be doing

Main responsibilities:

- Execute credit risk and climate stress tests and develop analysis their performance, focussing on new capabilities provided by emerging models and data sources
- Operate in large data sets using SAS, Python and MS SQL to execute your responsibilities

- Build and operate a framework for adequacy testing, ensuring adequate documentation and triggering of overlays where appropriate
- Build and maintain data pipelines and analytical tools including for agentic AI, ensuring that new capabilities are integrated into AI-enabled analytical environments
- Set requirements into data and model development processes, support development as a subject matter expert, test newly developed capabilities, and develop solutions for integrating new capabilities into analysis and reporting deliverables

Who you are

This is the right role for you if you like to get things done and can translate challenges into concrete action plans. You demonstrate strong quantitative analytical capabilities, proactivity, and problem-solving skills. You're comfortable working with large datasets and enjoy finding solutions to complex, loosely defined problems. You're a collaborative team player who can work effectively with stakeholders across different parts of the bank. You thrive in fast-paced environments while maintaining quality standards and are honest, reliable, and willing to speak up when necessary.

Your background and skills include:

- Bachelor's or Master's degree in a quantitative field e.g. statistics, mathematics, finance, accounting, economics, or engineering, or equivalent, and fluent professional English.
- Strong analytical and technical skills for working with large, complex datasets
- Ability to deliver high-quality work on time in a fast-paced environment.
- Ability to communicate complex data analysis in a suitable way for various types of stakeholder groups
- Track record showing ability to work independently, whilst also sharing knowledge with others – ability to contribute to a structured working culture, being curious, proactive, and solutions-focussed.

It would be ideal if you also:

- Experience with AI / machine learning is a clear advantage
- Have knowledge in credit risk modelling (PD, LGD, EAD) and credit risk stress testing
- Possess experience with AI tools and development in Python, SAS, or SQL
- Have strong macroeconomic competence.

What we offer

People come here when they want to get somewhere. For some, it's to take their career to the next level. For others, it's to break new ground within their area of expertise – in other words, with us, you will always move forward.

A culture that fosters performance and growth in one of the largest Nordic banks, offering various opportunities to evolve, develop and learn from brilliant colleagues with diverse backgrounds in a vibrant working environment.

Hybrid working model – we believe in the value of bringing people together and at the same time we embrace the freedom of flexibility.

Diversity and inclusion are a natural part of our daily work. We know that an inclusive workplace is a sustainable one. We genuinely believe that our diverse backgrounds, experiences, characteristics and traits make us stronger together. Every day we strive to find new ways to improve diversity and inclusion within our community e.g. we have signed the European Diversity Charters in the countries where we operate to show our commitment and engage with others to continue learning and improving.

If this sounds like you, get in touch!

Next steps

Submit your application no later than 15/11/2026. Please submit your application as soon as possible, as we will start interviews on an ongoing basis.

For more information, you are welcome to contact Fredrik Nilsson, Head of Credit Risk Stress Testing at nils.fredrik.nilsson@nordea.com.

We enable dreams and aspirations for a greater good.

We build relationships. We add a personal touch to everything we do – when advising our customers, collaborating with colleagues, and meeting our potential candidates.

We learn and develop. We take pride in being experts and thinking ahead. We use our expertise to meet our customers' needs, from the simplest to the most complex. We bring a growth mindset to our work that enables us to focus on a broader perspective in our daily challenges.

We lead change. We are responsible and aware of the impact of our decisions, both for our customers and for our local and global communities. Mindful of our responsibility towards current and future generations, we have made sustainability an integrated part of our business strategy.

Only for candidates in Finland: A security clearance will be performed for the person selected for this position.

For candidates in Sweden: For union information, please contact finansforbundet@nordea.se or SACONordea@nordea.com.

Nordea

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Ansøgningsfrist

15. november 2026
Senior/Quantitative Analyst, Credit Risk
Stress Testing

Kontaktperson

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