

Internship/Master's Project Risk Management/Modeling De Lage Landen

Background

De Lage Landen (DLL) is a global leasing company. As a full subsidiary of Rabobank, DLL has committed to meet the Basel II requirements for regulatory capital in 2007. Hereto, the risk modelers group has been developing quantitative models. These models focus on the risk management environment, a part of which is probability of default.

The Credit Scoring & Risk Modeling department is the knowledge centre for risk modeling and automated credit decisions. DLL has a large data warehouse with historical applications and performance data which is used to develop credit scoring models. These models are the basis of automated credit decisions. Therefore, it is important that they are validated rigorously and be robust.

Topic internship

The goal of the internship is to investigate the characteristics of the probability of default parameters. This can be done with either repeating sampling or with the use of robust estimation techniques for scorecard development. Both methods should be documented and applied. The results of the study and recommendations for improvement will be recorded in a written document and presented to the department.

Student Profile

A student mathematics with affinity for statistics or a student financial economics with a strong affinity with quantitative methods who is interested in working in a global dynamic environment. The student will be stationed in Eindhoven.

Contact details

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