

ECONOMIC & RISK ANALYSIS DEPARTMENT (ERA)

The mission of the ERA Department is to assess and to monitor financial stability risks and vulnerabilities in the EU banking sector. Tasks include regulatory impact assessments, EU banking system research, organising EU-wide stress tests, and coordinating regulatory and analytical risk work, including climate risk stress testing for EU banks.

The ERA Department includes 3 Units: Economic Analysis and Impact Assessment Unit (EAIA), Risk Analysis and Stress Testing Unit (RAST), Environmental, Social and Governance Risks Unit (ESGR).

Economic Analysis and Impact Assessment Unit (EAIA)

The mission of the EAIA Unit is to carry out analytical impact assessments of EBA regulatory products, to produce reports and advise on selected analytical topics. The Unit develops analytical tools and models, carries out research to improve the quality of EBA products, and organises seminars and workshops on topics relevant to our work.

Assignment: the selected trainee(s) will assist in providing technical support to the EAIA unit as follows:

- Contribute to the analysis linked to regulatory impact assessments.
- Contribute to the development of policy stances, opinions, advice.
- Contribute to the Basel Committee on Banking Supervision (BCBS) quantitative impact studies.
- Carry out statistical and econometric studies as response to the EU commission's calls for advice.
- Provide support to other tasks of the Unit.

Assessment profile:

- University degree in economics, finance, science or similar relevant to the area.
- Working experience or/and knowledge relevant for the assignment duties listed above.
- Proven interest in research in areas of competence of the ERA.

Risk Analysis and Stress Testing Unit (RAST)

The mission of the RAST Unit is to monitor market trends and identify and assess the main risks and vulnerabilities in the EU banking sector. The Unit is also responsible for strengthening the EBA's capacity to contribute to EU-wide stress testing. This also includes other initiatives related to stress testing, such as top-down approaches and climate stress testing.

Assignment: the selected trainee(s) will assist in providing technical support to the RAST unit as follows:

- Contribute to the Data-based analysis for regular risk assessment and draft reports.
- Conduct thematic work on risks and ad hoc analyses in relevant areas.
- Support the implementation of surveys and studies.
- Contribute to the preparation of presentations and reports on different topics related to stress testing.
- Support stress testing and climate stress testing work.
- Provide support to other tasks of the Unit.

Assessment profile:

- University degree in economics, finance, science or similar relevant to the area.
- Working experience or/and knowledge relevant for the assignment duties listed above.
- Proven interest in research in areas of competence of the ERA.

Environmental, Social and Governance Risks Unit (ESGR)

The mission of the ESGR Unit is to develop an adequate regulatory and supervisory framework for the identification, measurement, and management of ESG risks with a view to supporting the transition to a sustainable economy, while ensuring that the banking sector remains resilient. This includes developing metrics for the measurement of ESG risks and enhancing risk management and supervisory practices.

Assignment: the selected trainee(s) will assist in providing technical support to the ESGR unit as follows:

- Contribute to the analytical and policy work in the area of ESG risks.
- Conduct thematic analysis on selected aspects, including data analysis where relevant.
- Support the preparation of surveys and data collection exercises and analysis of their results.
- Contribute to the preparation of presentations and briefings on selected topics related to ESG risks and sustainable finance.
- Provide support to other tasks of the Unit.

Assessment profile:

- University degree in economics, finance, statistics, science or similar relevant to the area in question.
- Experience in using Word, PowerPoint, Excel and Outlook.
- Ph.D. degree economics, finance, statistics, science or similar relevant to the area in question.
- Working experience relevant for the assignment duties listed above.
- Proven interest in research in areas of competence of the ERA.
- Knowledge of or experience with empirical and data analysis software and/or coding in R, SAS, Matlab, STATA, Python or similar software packages and coding languages.