

## 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, data science or similar relevant to the area.
- Knowledge of or experience relevant for the assignment duties listed above.
- Familiarity with statistical and econometric techniques and software. Prior knowledge of banking data (publicly available or supervisory data) is a plus.
- 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.
- Contribute to the work on stress testing (including top-down modelling) and climate stress testing work.
- Contribute to the preparation of presentations and reports on different topics related to stress testing.
- Provide support to other tasks of the Unit, including tasks related to macroprudential analysis.

**Assessment profile:**

- University degree in economics, finance, statistics, data science or similar, relevant to the area in question.
- Proven track record on macroeconomics, econometric techniques and data analysis.
- Knowledge of or experience relevant for the assignment duties listed above;
- knowledge of or experience with empirical and data analysis software and/or coding languages in R, SAS, STATA, Python or similar.
- Experience in using MS Word, PowerPoint, Excel and Outlook.
- 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.
- Contribute to ESG risks monitoring, including through thematic analysis on selected aspects involving 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, data science or similar relevant to the area in question.
- Knowledge of or experience relevant for the assignment duties listed above.
- Experience in using MS Word, PowerPoint, Excel and Outlook.
- Knowledge of or experience with empirical and data analysis software packages and/or coding languages such as in R, SAS, Matlab, STATA, Python or similar.
- Proven interest in research in areas of competence of the ERA.