



# MATTHIAS KNECHT

Management Consultant at EY  
Quantitative & Analytics Services

## About

- Matthias Knecht is currently a Manager in the Financial Services Consulting Practice at EY and part of the Quantitative & Analytics Services team.
- He joined EY in October 2015 and is based in the Stuttgart office.
- He holds a M. Sc. Physics of the University of Heidelberg.
- Speaks German, English and French.
- Proficient coding in Python, R, SQL, VBA, PowerBI.

## Professional focus topics

- Consulting in Financial Services at all levels from management board to small organization units with benchmarking, subject matter advice and support in operations.
- Development and validation of (ML/AI) models for Risk Management and Compliance functions.
- Designing, building and implementing tactical solution (scenario analyses/stress testing/forecasting, automated validation/assessment of risk models/AI systems).

## Selected project references

- IRB projects (e.g. large transformation projects, development and validation of credit models, regulatory readiness assessments) for international full-service banks, German Landesbanken, Automotive banks.
- Enhancement of risk management function (process/methods), design and implementation of solutions for risk model validations and stress testing for a German bank.
- Prototyping, solution architecture and UX design of Azure-based AI model risk management platform as EY solution.
- Testing and audit of software tools: Calculation of product pricing, P&L forecasting, management of market and liquidity risk, hedge accounting, liquidity pricing.
- Technical support and subject matter guidance for the IT implementation of new regulatory requirements in banks.
- Annual benchmarking study for German banks on business development, balance sheet, P&L, risk management (as-is and forecasts).

## Business knowledge

- Retail and Wholesale banking and Leasing business: customer onboarding and due diligence, pricing, risk assessment, customer relationship management.
- In-depth regulatory knowledge about relevant EU regulation (CRR, AI Act), German Laws (KWG, GWG), EBA Guidelines, ECB Guides (e.g. Internal Models, ICAAP, ESG), German MaRisk and AuA's BT.
- Project management and economics, leading of project teams up to 4-5 FTE.