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# Example of CIB Risk-Quantitative Research Job Description

Our growing company is looking to fill the role of CIB risk-quantitative research. Please review the list of responsibilities and qualifications. While this is our ideal list, we will consider candidates that do not necessarily have all of the qualifications, but have sufficient experience and talent.

## Responsibilities for CIB risk-quantitative research

* Development and implementation of LDFX models and products
* Close interaction with the LDFX Trading desk
* Analyzing Market Data used for Market Risk calculations such as VaR across several asset classes
* Suggest and participate in continuous improvements to the process and infrastructure
* Working with stakeholders such as Market Risk Coverage, MRQR product specialist & Technology teams to ensure the operational control of the process and troubleshooting technical issues
* Participate in Projects relating to Control issues / enhancements for Market Data Quality Improvement
* Assist in the production of weekly scorecards distributed to several groups and senior management
* Running Market data Quality reports, Quarterly Beta review and analyzing the time series for all positions for on boarding into VaR
* Follow up on LOB Market Risk audit-related issues
* Impact analysis on VaR/SVAR

## Qualifications for CIB risk-quantitative research

* Previous practical experience in solving machine learning problems using open-source packages (sklearn…)
* Advanced degree in data science, statistics, mathematics or similar quantitative discipline
* Knowledge of real time option pricing/volatility fitting
* Experience in developing signals for options trading
* Knowledge of C++/Python programming languages
* PhD, MS or equivalent degree from top tier schools/programs in Mathematics, Mathematical Finance, Statistics, Physics, or Engineering