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# Example of Quantitative Finance Analyst Job Description

Our innovative and growing company is hiring for a quantitative finance analyst. To join our growing team, please review the list of responsibilities and qualifications.

## Responsibilities for quantitative finance analyst

* Develops, monitors and documents PPNR forecasting and stress testing models
* Supports modeling design, data acquisition, development, validation, implementation, monitoring and reporting
* Develops business and functional requirements for PPNR model development and execution
* Works within cross-functional teams (T&O, Finance, Risk, Capital, ) projects addressing data, process, model, analytics and policy gaps involving PPNR models
* Works with Capital Planning and Management, Regulatory Reporting, Strategic Planning to ensure consistency and reconciliation with relevant planning and reporting processes
* Develops analysis to support assessment and challenge of the forecasting approach/assumptions and delivers adequate information to support effective challenge at the board and management levels
* Supports robust internal controls for the PPNR forecasting process
* Produces and maintains robust documentation of all PPNR models, related processes and controls
* Supports implementation and integration of PPNR forecasting models, drivers and assumptions
* Contributes toward the Development/Shaping of strategies for modeling design, development, validation, implementation, monitoring and reporting

## Qualifications for quantitative finance analyst

* Advanced degree level in relevant subject – Finance, Statistics, Mathematics, or Accounting
* Knowledge of Basel regulations with experience in credit and market risk requirements for traded products cash securities, repos, securities lending, and derivatives
* Comfort in programming languages (SQL, SAS)
* Advanced degree in a quantitative discipline (statistics, economics, mathematics, operations research, ), with a demonstrated mastery of advanced statistical, econometric and time series techniques
* Summarize insights and present key findings to senior management
* Develop predictive models that estimate probability of default (PD), loss given default (LGD), and exposure at default (EAD) for each business loan and consumer loan in the bank’s balance sheet