Downloaded from <https://www.velvetjobs.com/job-descriptions/quantitative-modeler>

# Example of Quantitative Modeler Job Description

Our innovative and growing company is looking to fill the role of quantitative modeler. To join our growing team, please review the list of responsibilities and qualifications.

## Responsibilities for quantitative modeler

* Monitor and improve quality and maintain 'best practice' modeling development
* Providing technical knowledge and advice to the Director of Quantitative Analytics and Senior Bank Management related to quantitative econometric analysis, economic capital, and stress testing
* Developing and documenting the models needed to perform stress analyses in accordance with regulatory requirements for midsized and regional banks that may apply now and in the future
* Research, development, back-testing and reporting of market-making and quoting strategies
* Applying machine learning and statistical techniques to analyze market moves and trade data
* Development, deployment and support of production code for automated and semi-automated quoting and trading of SPG products in our in-house system, Athena
* Working with the Trading Desk to ensure optimal usage of automated strategies and analytical tools, to identify and develop business intelligence tools
* Working with Technology on ongoing improvements to market-making infrastructure, on sourcing, maintaining and exposing various market and reference data feeds
* Working with the Model Review Group to ensure models pass strict in-house standards
* Building econometric models for deposits, revenue, or other business drivers

## Qualifications for quantitative modeler

* 5 years of modeling experience in financial services industry or 5 years of other experiences in credit risk modeling area
* Proficiency in a statistical software package such as R or Math lab
* Proficiency in Tableau for visualization would be a nice to have
* Proficiency in Excel and PowerPoint or equivalent substitution
* Being able to handle and perform large scale data manipulation using R or SAS
* Proficiency in multilinear regression modeling, logistic regression modeling, time series modeling, decision tree other programming and data analysis using R or SAS