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

# Example of Quantitative Risk Analyst Job Description

Our growing company is searching for experienced candidates for the position of quantitative risk analyst. Thank you in advance for taking a look at the list of responsibilities and qualifications. We look forward to reviewing your resume.

## Responsibilities for quantitative risk analyst

* Undertakes a variety of ad hoc analytical projects as needed to support Enterprise Risk Business Unit
* Will work with more seasoned individuals in the team to solve complex issues
* Lead Enterprise Analytical Engagements, including the development of models and analytical tools, production of impeccable documentation and interaction with the Model Risk Management team
* Support the fixed income investment teams by providing effective and relevant analysis
* Maintain and enhance the measurement and reporting of risk and performance – both quantitative and qualitative
* Generate appropriate analysis to ensure that the drivers of fund performance are understood
* Enhance the workflow efficiency of the risk management team through internal coding and software development
* The role is in the Financial Model Risk team which assesses and quantifies the model risk of derivative pricing, market risk (VaR), ALM behavioural and Pillar 2 internal capital models in the bank
* Results Focus – Level 1 - Maintains a clear focus on agreed goals to achieve expected results
* Teamwork and Collaboration – Level 1 - Contributes fully, shares information, ideas and opinions – never a solo player

## Qualifications for quantitative risk analyst

* Strong knowledge in MS Excel, PowerPoint and data mining tools (Access, SQL, SAS, Tableau, BO)
* Excellent scientific and technical presentation skills, assertiveness and influencing skills
* Must be extremely focused, detail oriented, results oriented and highly productive
* Minimum of 2 years quantitative analytics experience in the Energy industry
* Proven experience in a quantitative finance environment, preferably in a market risk or counterparty risk modelling capacity
* An advanced Master's degree in mathematics, finance, computer science, statistics, operational research, or other quantitative fields