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# Example of Risk Quantitative Analyst Job Description

Our company is looking for a risk quantitative analyst. If you are looking for an exciting place to work, please take a look at the list of qualifications below.

## Responsibilities for risk quantitative analyst

* Assist with implementing security price and fundamental data infrastructure
* Assume responsibility and be the point person for operation and maintenance of internally developed Credit Risk Model
* Build and operate surveillance tools that provide insights into risk concentrations and performance trends across asset classes, sectors, regions and securities
* Partner with the Risk Management team for quantitative credit risk and private asset risk modeling and monitoring
* Interacting with key stakeholders from Credit Risk, Portfolio Management and Research to build knowledge to understand risk and return drivers, design and run periodic reports and/or models that provides analysis of these drivers
* Effectively communicate model results and findings to the broader organization and to senior management
* OProactively conducts portfolio reviews to identify key risks in portfolios
* OAdvises Portfolio Managers on the risk characteristics of their portfolios
* OCommunicates ideas and recommendations to Portfolio Managers to influence portfolio construction decisions
* OPerforms quantitative analyses and provides recommendations to help formulate internal portfolio risk guidelines

## Qualifications for risk quantitative analyst

* Knowledge of financial models and methodologies including interest rate modelling and Monte Carlo
* Expert Excel and Access
* Graduate University in quantitative discipline, MSc, MA, MMF or Ph.D
* Programming languages (C++/Java/VB/Matlab)
* Must have a Master’s degree in Statistics, Mathematics, Economics, Quantitative Finance, Engineering or other quantitative disciplines
* Must have 2 years of experience in the job offered or 2 years of experience in statistical quantitative analysis positions