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# Example of Risk Quantitative Analyst Job Description

Our company is growing rapidly and is searching for experienced candidates for the position of risk quantitative 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 risk quantitative analyst

* Maintain and enhance optimization models and assist with strategic and intermediate horizon asset allocation
* Development, calibration, prototyping and documentation of risk models and risk management techniques to meet the needs of front-line risk managers
* Analyse historical data in order to determine trends within the hedge fund industry and production of reports to summarize this information for clients and senior management
* Develop stress tests for regular reporting and in response to specific events, such as upcoming elections or referendums
* Ad hoc analysis of new positions to assess the risk on the account and the impact on the risk profile of the division
* Provide ad hoc counterparty risk advice for new exotic derivatives
* Work closely with development teams to ensure accurate integration of new risk methods into the risk platforms
* This role will suit a candidate who thrives on working in a fast paced environment where their work has high impact
* Develop and Implement risk models for the MBS portfolio
* Develop risk and performance analytics models

## Qualifications for risk quantitative analyst

* In-depth knowledge of mathematical finance and statistical methods
* Proficiency with standard statistical software
* Solid technical skills are required, such as risk system/model implementation in C/C++, Matlab VBA, or Java programming languages
* Tertiary qualification in Mathematics or in a quantitative physics/engineering field with honours
* PhD or Masters qualifications will be highly regarded
* Quantitative knowledge on product pricing algorithms (advantageous)