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

# Example of Risk Quantitative Analyst Job Description

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

## Responsibilities for risk quantitative analyst

* Relays risk management processes and policies to external clients
* Develops risk methodology and scenario analysis capabilities to enhance risk assessment in Fixed Income portfolios
* Develops top down and bottom up portfolio risk reports to identify and monitor the major risks in portfolios
* Maintains the data integrity of our security level analytics for Fixed Income portfolios and benchmarks
* Evaluates, maintains, and validates third party analytic systems (attribution, tracking error, ) and valuation models (interest rate, prepayment, credit)
* Performs quantitative analyses and provides recommendations to develop system solutions required for client, internal and regulatory risk analysis
* Works with the Investment Group and technology associates to ensure the quality of the analytics used in our proprietary portfolio construction and trading applications
* Uses a variety of analytical resources, under the direction of senior management to design/develop/improve existing quantitative models/tools to help monitor and manage risk
* Keeps abreast of current issues in business operations and incorporates changing business needs into risk analysis
* Ability to think critically about broad range of potential investment risks, gathers relevant data and information systematically, can translate complexities and perceives relationships amongst data and trends

## Qualifications for risk quantitative analyst

* Design different types of tests such as benchmark tests, back-testing, sensitivity analyses, , and
* Implement these tests with tools (such as R, Matlab or C++) to assess the soundness of models’ performance
* Assign ratings for each model by identifying the corresponding limitations, risks and issues
* Present validation results to Committees and periodically discussing face-to-face with the regulators
* Ensure model validation and documentation both use best practices, adhere to consistency and quality standards, and follow the guidance of corporate policies and procedures and regulatory requirements
* Opportunity to work within an innovative, international environment