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# Example of Senior Quantitative Finance Analyst Job Description

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

## Responsibilities for senior quantitative finance analyst

* Understand US, mission partner, and adversary capabilities and assess potential threats to U.S. security
* Provide US Treasury and related sponsors with commercial and economic analysis of national interest areas, and methodologies to identify mitigation alternatives
* As an experienced quantitative analyst, you will be responsible for driving forward Wholesale loss forecasting model development work within AMG-QS
* Provide leadership in the development of new models, analytic processes or systems approaches
* Promote the adoption of GRA best practices for model development, implementation and monitoring
* Pro-actively work with AMG QS, Wholesale Risk Analytics, and the LOB to identify opportunities to improve existing models/processes
* Take ownership to deliver results and meet critical deadlines
* Application of analytical tools to extract and prepare forecast / back-testing data, assess data and model limitations and materiality on the forecast
* Conduct historical back-testing to prepare diagnostic overlays
* Propose judgmental overlays to address potential issues or business changes

## Qualifications for senior quantitative finance analyst

* In depth understanding of financial mathematics including stochastic calculus and probability theory, derivative pricing and risk models including interest rates and credit risk modelling
* 5y work experience is required in quantitative modelling and/or validation in CVA/CCR or derivative pricing models
* Masters or PhD degree in Statistics, economics or Math
* Of relevant work experience OR MS Degree with 8-10 years of relevant work
* On complex model validation projects
* Strong familiarity with balance sheet management modeling and products is a must