

Example of Quant Analyst Job Description

Powered by www.VelvetJobs.com

Our innovative and growing company is searching for experienced candidates for the position of quant analyst. If you are looking for an exciting place to work, please take a look at the list of qualifications below.

Responsibilities for quant analyst

- Work with the QA teams to ensure correctness not only within the risk library itself but also the integration into the wider system infrastructure
- Performs a variety of analyses/ data mining on big datasets to support business strategies
- Researches best practices and new technologies
- Responsible for the analysis and/or development of quantitative models both financial and non-financial in support of the company's revenue generation/risk management efforts
- Designs methods that assess the credit, market and/or operational performances of new and existing financial products
- Works with model risk management group to define parameters, track performance and defend quantitative models
- Reviews and updates model documentation (methodology guide, user guide, policy documents,) as required
- As part of a team you will be responsible for developing, delivering, signing-off and supporting advanced, regulatory-compliant credit models, including, Probability of Default (PD) and Ratings, Loss Given Default (LGD), Exposure at Default (EAD)
- From a broader viewpoint the role function and its related responsibilities are key to support the banks management the regulatory capital/provisions requirements
- Also, on a more management oriented side these models constitute the basis for the optimization of economic capital and the management of portfolio

Qualifications for quant analyst

- Team player who is also a resourceful self-starter
- Master's degree in a quantitative field, PhD preferred
- 2+ years of experience in the area of fixed income investments focused on structured products in risk management, valuation, or desk strategist
- Hands-on experience with Polypaths and Intex is required
- Required computer skills in Excel/VBA, C#
- At least 5 years of experience in developing, coding and testing platforms in C++, Python