



Example of Quantitative Analyst Job Description

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Our innovative and growing company is hiring for a quantitative analyst. We appreciate you taking the time to review the list of qualifications and to apply for the position. If you don't fill all of the qualifications, you may still be considered depending on your level of experience.

Responsibilities for quantitative analyst

- Calculates statistics pertaining to defaulted customers
- Develop and improve loan / line of credit prepayment models for IRR, Credit and FTP
- Develop and implement models in the existing C++ library for pricing structured derivatives (IR, EQ, FX, Hybrids)
- Develop fast innovative numerical methods and calibration tools
- Explain model behaviour and predictions to users, identify major sources of model risk, provide guidance / debug analytics
- Assist in the documentation of FIS modelling methodologies
- Provide FIS internal training in theoretical and practical aspects of derivatives pricing
- Under the supervision of the Data Science Director, develop and document data quality solutions and index maintenance processes including rebalancing, data publishing and calculation of indexes across different data assets
- Contribute to the design of quantitative research models related to the Labor Market, including sample design, forecasting
- Participate in the development of methodologies, tools and codes used by the IT development team

Qualifications for quantitative analyst

testing

- Programming languages required C++, C#, Matlab, and Java
- Knowledge of financial markets, especially fixed income products and derivatives
- Work experience or education in advanced quantitative risk modeling and knowledge of statistical models in risk management required
- Work experience or education in advanced derivatives modeling and knowledge of volatility models required
- Good communication skills are required to help avoid mis-communications across the quant, IT, and QA teams