



Example of Quantitative Analytics Job Description

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

Responsibilities for quantitative analytics

- Identify data sources, develop innovative analytical methodologies, and drive execution of business strategy
- Apply your expertise in people research, quantitative analysis, and data visualization to help Facebook recruit, select, grow, and retain talent
- See beyond the data to identify solutions that will raise the bar for all things people-related
- Partner with the diversity, HR and recruiting teams on people projects to identify and clarify critical people issues, deeply understand our people processes, and analyze data to drive improvements
- Bring together Facebook-specific data and outside research to help leaders understand people issues
- Clearly communicate statistical analyses, results, and implications to technical and non-technical audiences
- Conduct applied research into available data sets and analytical methodologies which may prove useful in enhancing the investment process
- Pursue projects in these areas from idea generation and prototyping to potentially validation within the investment community and putting into production
- Where feasible, identify and pursue opportunities for incorporation of these research ideas into the Quantitative Group's stock selection models
- Research, develop, use, or review economic capital model or methodology, regulatory capital framework, with a focus on mortgage credit risk and valuation

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- Basic concepts of interest rate risk, such as duration, convexity, DV01, Key Rate Duration
 - Strong problem solving, analysis, design, coding and testing skills required
 - Demonstrated knowledge of stochastic calculus and of valuation models, term structure models, and economic capital models
 - Programming skills in of SAS, MATLAB, C++, or related languages
 - Experience working with consumer credit risk models, mortgage, credit card, or automotive
 - Strong programming skills in statistical software, such as SAS, R, Matlab