SENIOR QUANTITATIVE ANALYST

As part of our Quantitative Research Team, the Senior Quantitative Analyst will assist with the development and enhancement of the valuation models, communicate and interpret valuations results for clients, and perform statistical analysis and valuation of various commercial real estate, residential consumer and C&I loans. This position also interacts directly with our trading and development teams in the identification of key data elements for use in the asset pricing models.

Responsibilities:
- Design, develop and operate quantitative models to predict: probability of default, loss given default, prepayment rate and market value for residential, commercial, consumer and C&I loans.
- Work with software engineers to create system requirements and test the implementation of those requirements.
- Communicate and interpret valuation results for clients and help to understand their needs and objectives.
- Develop proficiency with proprietary trading database and tools to pull and analyze data for use in the statistical research and analysis.
- Provide basic programming support in R, SQL and/or VBA/Excel as needed.
- Develop and produce loan portfolio valuation reports, perform stress test and model validation analysis.
- Assist with ad hoc requests and projects.

Required Experience:
- Graduate degree in Finance, Statistics, Engineering, Economics, Mathematics or other program that is technical and quantitative in nature.
- Advanced Excel skills with VBA, R and/or SQL programming experience.
- Familiarity with R or other statistical software packages.
- 3-5 years of financial industry experience, preferably in credit analysis or risk management arena.
- Familiarity with debt fundamentals.
- Demonstrable basic financial acumen.
- Strong attention to detail.
- Team player with strong communication and interpersonal skills.
- Strong analytical skills with the ability to dissect quantitative and qualitative information.
- Passion and desire to work in a dynamic investment setting and culture of learning.

Please include a cover letter with your resume.

Email: DebtX-DbtX0842@applications.recruiterbox.com
Online: https://debtx.recruiterbox.com/jobs/fk0jkl6

This position is located in our Boston, MA headquarters. Local candidates only, please.