



Quantitative Analyst

Moody's

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Lietuva

Apie poziciją:

Vietovė

Vilnius, Lietuva

Atlyginimas (įrankas)

€2300 - 3700/Mėn.

Trukmė

Pastovus Darbas

Pratęsimas (projektui)

Ne

Nuotoliniu būdu (galimybė)

Ne

Galioja iki

2021-09-30 (Prieš 21 valandą)

Projektas nebegalioja

Aprašymas:

We are looking for a Quantitative Analyst to join our Model Verification Team.

The duties of this Quantitative Analyst include:

- Verify and enhance the financial models underlying Moody's credit policies and rating methodologies
- Implementing model testing procedures and developing analytical projects to confirm the ability of financial models to assess credit risk.
- Building financial model prototypes, implement validation procedures, and assist with the implementation of new control processes for rating models and scorecards.
- Support in research and validation projects.
- The position requires collaboration with rating analysts, model development team and research groups.

Qualifications:

- MS degree in Applied Mathematics, Financial Engineering, Econometrics, Statistics, Finance, Physics, or Business preferred.
- 0-3 years of overall experience in credit risk modelling
- Working knowledge of 2 of the following

technologies: VBA, C++, C#, Matlab, R

- Experience in structured finance and cash flow modelling a strong plus
- Working knowledge of Moody's Structured Finance Workstation (SFW) strongly preferred
- Hard-working, easy to work with, and willingness to learn new technologies

Reikalinga Patirtis

DAUGIAU

MATLAB iki metų

NET

C# iki metų

ADMIN & NETWORK

Routers iki metų

C++

Visual C++ iki metų