

Title : Risk Modeler
Deadline: 09/20/2010
Expiration Date: 10/05/2010
City: NEW YORK CITY
Salary: 300000 - 500000 USD
Expected Travel: 0%
Job Id: 1107262

Description:

Sr Quant to work on blending statistical models with economic structures and integrating scenario-probability representation; generalization of Bayesian methods. The team is also responsible for the development of prospective stress testing methods that will enable end users to map qualitative statements into quantitative market shifts.

7+ years of experience with developing both buy-side and sell side risk modeling: factor models, VaR as well as extreme value theory and Bayesian statistics. PhD - Excellent writing & speaking skills- track record of proven deliveries in open ended projects. Knowledge of statistical estimation techniques and optimization.

Contact: Pls resume to: Deborah Kolb Deborah@ESCfinance.com Executive Search Consultants, INC.- <http://www.escfinance.com/> 818-999-9891 - Your information is sent out only w/ your approval

Regions: New York City (US)

Roles: Director

Markets: Credit Derivatives or Equity Futures/Options or FX or Government/Agencies

Industry:

Experience Level: 5+ years

Degrees: Master's Degree or PHD

Departments:

Skills: Matlab or SAS

Languages:

Certifications:

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