Quantitative Financial Analyst

At U.S. Bank, we're passionate about helping customers and the communities where we live and work. The fifth-largest bank in the United States, we're one of the country's most respected, innovative and successful financial institutions. U.S. Bank is an equal opportunity employer committed to creating a diverse workforce. We consider all qualified applicants without regard to race, religion, color, sex, national origin, age, sexual orientation, disability or veteran status, among other factors.

The Quantitative Finance Analyst will be part of the central team that develops, implements, supports and reviews bank-wide models to forecast pre-provision net revenue, primarily for the Comprehensive Capital Analysis and Review (CCAR) stress test. This role will work closely with Corporate Finance, Treasury and revenue-generating business line management to understand appropriate data segmentation and key business drivers.

Responsibilities include: collection of historic U.S. Bank, peer bank and industry data; performing statistical analyses using macroeconomic factors; model calibration while working closely with other members of the modeling team; assisting in analyzing and documenting model processes; converting technical model details into a format easily understood by senior management and regulators; staying well informed of current regulatory guidance to help ensure bank compliance; reviewing current models, model documentation and processes, and identifying opportunities for future model enhancements.

Requirements
- Degree in a quantitative field (Econometrics, Statistics, Mathematics, or a similar field); Master’s degree is preferred
- Experience with statistical modeling software (e.g. R, SAS, Matlab, etc.)
- Experience with time series and logistic regression-based forecasting models
- Excellent verbal and written communication skills (both the ability to communicate at the level of an academic journal and to explain complex ideas in non-technical language)
- Ability to synthesize quantitative analysis into summary reports to aid management in decision making
- Strong knowledge of financial and economic concepts
- Strong mathematical, analytical and problem solving skills
- Skill in organizing and manipulating large amounts of data

Preferred Skills
- Experience with Essbase databases
- Experiences with database languages (e.g. SQL)
- Considerable knowledge of financial analysis techniques and general accounting procedures
- Experience with and knowledge of stress testing requirements (CCAR and DFAST)

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