Quantitative Finance Analyst:

**Description:**
The Quantitative Financial Analyst will contribute to the Corporate Audit Model Risk team's enterprise-wide coverage of model risk management. The candidate will assume the following responsibilities:

- Read and understand financial regulatory guidance and technical publications.
- Interview business partners in various lines of business and control functions to understand relevant aspects of model governance, development, validation, and use.
- Apply this understanding to the auditing of model governance, model development, model validation, and model use. Produce written evaluations based on these audits.
- Provide quantitative modeling consultation to other audit teams and engage with business partners in ensuring effective model risk management across the bank.

**Required Skills:**

- Master's or Ph.D. in a quantitative discipline such as mathematics, statistics, operations research, physics, or economics.
- Sound organizational, analytical, quantitative, oral, and written communication skills.
- Ability to work well with and communicate with others, from teammates to executives, and to present findings to upper level management and executives.
- Ability to manage multiple work efforts and to quickly change direction as needed.
- Expertise in one of R, SAS, C++, MatLab, Java

**Desired Skills:**

- Quantitative financial experience.
- Experience with financial regulatory guidance, audit or compliance