Sr. Quantitative Financial Analyst: Audit

Royston

**Job Description:**

Senior Quantitative Financial Analysts will contribute to the Corporate Audit Model Risk team’s enterprise-wide coverage of model risk management. The associate 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.
- Periodically lead the team’s efforts for selected audits. In addition to producing their own written work products. This involves directing and coaching the efforts of the team and reviewing, commenting on, and revising team members’ contributions.
- 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 juggle multiple work efforts and to quickly change direction as needed.
- Expertise in one of R, SAS, C++, MatLab, Java

**Desired Skills:**

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