



# Senior Quantitative Developer

Moody's

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Lithuania

## About the assignment:

### Location

Vilnius, Lithuania

### Rate (after tax)

€3500 - 5700/Month

### Duration

Full time position

### Extension (project)

No

### Remotely (optionally)

Yes

### Expire On

2021-11-30 (8 hours from now)

## Description:

We are looking for a Financial Engineer to join our modelling team, which is responsible for all the models and scorecards used in the rating process. This is a good opportunity to join a growing team where you will be expected to participate in the development of credit rating models and scorecards and assist with documentation, oversight and maintenance of some of the rating agency's models and scorecards.

### Key Responsibilities:

- Develop in-depth knowledge of our Rating Agency models and scorecard
- Contribute to quantitative projects to develop and maintain credit rating models and scorecards (especially for structured finance)
- Support efforts to improve the quality of, and governance around, existing and new models
- Work with managers to create documentation around credit rating models
- Participate in professional training for the analytical staff
- Build and maintain relationships with analytical staff and management; Act as a key point of contact to provide guidance to rating teams to ensure consistency with rating models and scorecards when appropriate
- Research mathematical and Technical techniques to evaluate performance of credit rating models and scorecards

## Qualifications

- Strong academic background, MSc or PhD in relevant areas like Mathematics, Computer Science, Physics, Financial Engineering, Mathematical Finance, Engineering
- Understanding of model development including model design and implementation
- Demonstrable development skills in C#. Experience in other .NET languages, C++, VBA, or Matlab is a plus
- Advanced Excel knowledge
- Experience in financial modelling – experience in credit risk, credit derivatives or structured finance a strong plus
- Understanding of fixed income; understating of structured finance is a plus
- Strong quantitative aptitude
- Good verbal and written communication skills, able to communicate clearly and succinctly
- Highly organized and efficient, with ability to multi-task and manage multiple projects
- Fluency in English is essential

## Required Skills

MORE

Excel PowerPivot 2-3 years

NET

C# 2-3 years

.Net 0-1 year

C++

Visual C++ 0-1 year