



About the assignment:

Location

Vilnius, Lithuania

Rate (after tax)

€2900 - 4600/Month

Duration

Full time position

Extension (project)

No

Remotely (optionally)

No

Expire On

2022-12-31 (2 weeks ago)

Senior Financial Engineer (Quant Modeler/Researcher)

Moody's

careers.moody.com/

Lithuania

This assignment expired :when

Description

Role/Responsibilities:

We have an enticing opportunity for a detailed, well organized Senior Financial Engineer to join our growing team. As a Senior Financial Engineer here at Moody's, you will play a key role working closely with our Financial Engineers and economists to produce strategic research. This research joins Moody's proprietary and external datasets, to ask and answer questions most relevant to credit markets.

With your understanding of quantitative methods, economics, and credit risk, you will produce thought-leading research and quantitative analysis used directly in Moody's Core Strategic Objectives. //Join our team and start excel your career today!

Specific Responsibilities Include:

- Lead projects on improving existing quantitative **credit rating models and scorecards**, in addition to developing new models and scorecards used by Moody's Credit Rating Analysts to assign fundamental ratings.

- Conduct **economic and financial research projects**: collecting and analyzing data, using statistical and econometric techniques, to assist the rating teams in their analysis and research.
- Work along Credit Strategy & Standards teams to present how the models, scorecards, tools and research were crafted and work.

Qualifications:

- Post-graduate degree (Masters or Ph.D.) in economics or finance - or a similar quantitative degree
- Some years of work experience - experience at a central bank or other policy institution preferred but we will also consider other backgrounds.
- Research Experience - experience in conducting independent research
- Ability to communicate technical issues to a non-technical audience
- Programming skills - use of one or more of the following programming/econometric languages: Matlab , Stata, R, VBA, SQL, Python.

Required Skills

DATA BASE

MySQL 2-3 years

MORE

MATLAB 1-2 years