



AVP Senior Quantitative Developer

Moody's

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Lithuania

About the assignment:

Location

Vilnius, Lithuania

Rate (after tax)

€5625 - 9000/Month

Duration

Full time position

Extension (project)

No

Remotely (optionally)

Yes

Expire On

2021-11-30 (11 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.

The successful candidate will have a demonstrable track record of interacting directly with stakeholders, taking the initiative on complex issues, bringing tasks to a resolution quickly and mentoring other more junior members of the team.

This is an excellent opportunity to work directly with thought leaders in credit risk and gain global exposure to a variety of asset classes with a strong focus on structured finance.

This role will suit a highly motivated problem solver with excellent communication skills and a proven ability to use their own initiative and work without close supervision.

Key Responsibilities:

- Develop in-depth knowledge of our Rating Agency models and scorecard
- Lead and assist with quantitative projects to develop and maintain credit rating models and scorecards (especially for structured finance)
- Supervise and/or support efforts to improve the quality of, and governance around, existing and new models
- Create technical documentation around credit rating models.

- Act as a key point of contact to rating teams and the methodology framework and review groups to ensure consistency of rating models and scorecards across sectors, provide technical support and guidance as appropriate
- Present to the relevant forum the details of the proposed modelling framework
- Build and maintain relationships with analytical staff and management
- Coach and develop other members of the team
- Occasionally research econometric, statistical and mathematical techniques to evaluate performance of credit rating models and scorecards
- Occasionally publish research and participate in professional training for analytical staff

Qualifications:

- Strong academic background, MSc or PhD in relevant areas like Statistics, Econometrics, Financial Engineering, Mathematical Finance or Mathematics, Physics, Engineering.
- Experience in design and development of software including the usage of version control and project management software
- Very strong understanding of fixed income and financial mathematics; understating of structured finance is a plus.
- Good development skills in C#. Experience using C++, VBA or Matlab is a plus.
- Good Excel knowledge Experience in credit models and analysing data. A good understanding of econometrics and applied statistics is a strong plus.
- Experience managing the interaction with key stakeholders, communicating complex model issues to senior management and approval groups
- Strong quantitative aptitude
- Excellent oral and written communication skills, able to communicate clearly and succinctly
- Highly organised and efficient, with ability to multi-task and manage multiple projects at one time
- Fluency in English is essential

Required Skills

MORE

Excel PowerPivot 3-4 years

NET

C# 2-3 years

C++

Visual C++ 2-3 years