Jv 380-13963

Sr Modeling Analyst-Boston, MA

The Boston office of a top financial products and services company is looking for a Sr Modeling Analyst. This is an opportunity to develop and implement cutting-edge risk models and tools.

Essential Functions:

- Research and advise on modeling strategies for predicting probability of default, loss given default, residual value, delinquency, and other credit scoring and portfolio management modeling objectives
- Work closely with Global Analytics and Data Warehouse teams in designing modeling databases
- Identify, communicate, and assist in resolving inconsistencies in existing risk and credit models
- Validate risk models and tools, then develop policy rules to optimize implementation
- Prepare documentation and presentations to gain risk model and tool acceptance"
- Analyze existing models and tools to identify embedded risks and opportunities in credit scoring, portfolio management, loss driver analysis, default modeling, and delinquency forecasting

Qualifications/Requirements:

- Minimum 3+ years experience in statistical modeling and analysis, including data and regression analysis, data mining, and data integrity
- Demonstrated strong ability to analyze and solve highly complex decision modeling issues of problems
- Exceptional analytical, communication, and presentation skills
- Expert knowledge of statistics and advanced usage of statistical software including one of the following:, SAS, EViews, R, Splus, or SPSS

Salary: to $90k

Refer to Job# 13963- Sconsig attached resume to Jamie Voronkov, Jamie@analyticrecruiting.com or register online at www.analyticrecruiting.com choosing Jamie Voronkov as your recruiter contact.