

Quant-Developer

Job Title: Quant-Developer
Working For: Risk Control
Location: West End, London
Salary: Competitive, depending on experience

About

Risk Control is a specialist provider of technical financial consulting and software. Risk Control works with major financial institutions worldwide including public authorities, banks, insurers and asset managers.

We are looking for a Quant Developer to work on projects involving, among other subjects, portfolio modelling, stress testing, provisioning, limit setting, risk transfer, derivative pricing, capital analysis, loan valuation, credit scoring, operational risk, ESG and ERM.

We are a research-led company and the successful candidate may expect to acquire substantial new expertise. This is an exciting opportunity for somebody wishing to develop a career in the application of mathematical and statistical modelling to finance.

There will be opportunities to interact with clients, assisting them with their risk and valuation problems.

Requirements

- You must have a superior educational track record, likely to include a PhD in a highly quantitative discipline
- Experience of programming in Java or C++ required
- Experience of applying numerical or statistical methods to solve problems required
- You should have good knowledge of statistics
- Experience of working with economic and/or financial datasets would be an advantage
- Experience of working in a financial institution would be an advantage
- You must be meticulous and precise in your work
- Good interpersonal skills would be desirable

Interviews will be held on a rolling basis.

Please send a cover letter outlining how you meet the specification along with your CV to jobs@riskcontrollimited.com.