

Quantitative Developer

Job Title: Quantitative Developer

Working For: Risk Control

Location: West End, London

Salary: 70k

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 seek a Quantitative Analyst to work on projects and the development of financial engineering software covering, 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.

The job might suit someone who has recently completed a doctorate or post-doc in a quantitative subject and has good programming experience in C++ or Java, or an experienced developer in a large enterprise who has strong mathematical skills and wishes to apply them in financial modelling.

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, probably including a PhD in a highly quantitative discipline
- Significant experience of programming in Java or C++ required
- Significant experience of applying numerical or statistical methods to solve problems required
- Experience of working with economic and/or financial datasets would be an advantage
- Experience of working in a financial institution would be an advantage but not necessary
- 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.