

Job title	Senior Quant Analyst
Location	Mumbai/Pune/Chennai
Experience	0-2 years of relevant experience
Job Duties	<ul style="list-style-type: none"> • Work closely with the quantitative modeling team of Risk & Analytics division of CRISIL Global Research & Analytics • The candidate will be working on risk modeling assignments which would include one/ many of the following – <ul style="list-style-type: none"> ○ Development/Validation of valuation models across asset classes – equities, commodities, rates, credit, mortgages ○ Development and validation of risk models – PD, LGD, EAD, VaR (credit risk, market risk) ○ ICAAP (pillar 2) modeling including economic capital computation ○ Enterprise risk/stress testing models – PPNR modeling, loss forecasting, econometric modeling ○ Machine Learning Models ○ Financial Crime Analytics like Fraud Detection, Anti Money Laundering • The role might involve overseas project-related travel for short durations
Qualification	PhD/FPM/M.S/MPhil – Mathematics / Physics / Statistics / Econometrics / Economics / Computational Finance/Computer Science or similar quantitative discipline
Skills required	<ul style="list-style-type: none"> • Strong quantitative background - experience in model development or validation a plus • Strong academic understanding of statistical concepts/time-series modeling/mathematical finance • Should have done courses in Econometrics, Statistics, Stochastic Process, Machine Learning, Linear Algebra, Probability Theory and Signal Processing. • Familiarity with financial and banking regulations would be a big plus. • Experience in any of C++/Python/R/SAS/MATLAB • Strong communication and documentation skills
<p>About CRISIL GR&A: CRISIL Global Research & Analytics (GR&A) is the largest and top-ranked provider of high end research and analytics services to the world's leading commercial and investment banks, insurance companies, corporations, consulting firms, private equity players and asset management firms. CRISIL GR&A operates from research centers in Argentina, China, India and Poland, providing research support across several time zones and in multiple languages to global organizations. It has deep expertise in the areas of equity research, fixed income research (covering global economies, 150 global sectors and over 3000 global companies), valuations, pricing complex derivatives, structured finance, risk management, actuarial analysis and business intelligence.</p> <p>For more information, please visit www.crisil.com/gra and www.irevna.com</p>	