0620\_debtx

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10:11 AM

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As part of our Quantitative Research Team, the **Senior Quantitative Analyst** will assist with the development and enhancement of the **valuation models**, communicate and interpret valuations results for clients, and perform **statistical analysis and valuation** of various **commercial real estate, residential consumer and C&I** loans. This position also interacts directly with our **trading and development teams** in the identification of key data elements for use in the asset pricing models.

Responsibilities:

♦ Design, **develop and operate quantitative models to predict**: probability of default, loss given default, prepayment rate and **market value** for residential, commercial, consumer and C&I loans.

♦ **Work with software engineers** to create system requirements and test the implementation of those requirements.

♦ Communicate and interpret valuation results for **clients** and help to understand their needs and objectives.

♦ Develop proficiency with proprietary trading database and tools to pull and analyze data for use in the statistical research and analysis.

♦ Provide **basic programming** support in R, SQL and/or VBA/Excel as needed.

♦ Develop and produce loan portfolio valuation reports, perform stress test and model validation analysis.

♦ Assist with ad hoc requests and projects.

Required Experience:

♦ Graduate degree in Finance, Statistics, Engineering, Economics, Mathematics or other program that is technical and quantitative in nature.

♦ Advanced Excel skills with **VBA, R** and/or **SQL** programming experience.

♦ Familiarity with R or other statistical software packages.

♦ 3-5 years of financial industry experience, preferably in **credit analysis or risk management** arena.

♦ Familiarity with **debt fundamentals.**

♦ Demonstrable basic financial acumen.

♦ Strong attention to detail.

♦ Team player with strong communication and interpersonal skills.

♦ Strong analytical skills with the ability to dissect quantitative and qualitative information.

♦ Passion and desire to work in a dynamic investment setting and culture of learning.

Prepare:

PD/LGD model development for C&I/CRE/SBB/Mortgage

Work with IT for database; UAT

Work with business for their need

logistic regression: explain to non-tech/assumption/logit function

R/Python/VBA

CECL/IFRS/HCR framework

Loan valuation

Debt fundamentals

Company info:

The Debt Exchange, Inc. offers loan sale advisory services for commercial, consumer and specialty finance debt. The company also provides file preparation and loan valuation and analytics services. It offers DXMark, an automated valuation service; DXValue, a consultative valuation service; DXScore, a risk rating system for whole loans and participations; and DebtXData, a marketplace data for primary and secondary loan markets. Additionally, the company provides Software-as-a-Service platforms including DXOpen for direct asset sales; DXParticipate for banks participations; and DXSyndicate and DXAgency for primary syndications. The company serves commercial banks, insurance companies, investment banks, and government agencies. The Debt Exchange, Inc. was founded in 2000 and is based in Boston, Massachusetts.