To respond to the RFE we received on your H-1B, can you please provide the following:

1. Please provide an additional 3-4 sentences further detailing each of your daily job duties below (focusing on specifics), together with indicating the percentage of daily time you allocate to that duty (totaling 100%):

* **Developing** statistical models and performing advanced portfolio data analysis on risk, as well as interpreting statistical analysis necessary to forecast financial variables, allowing senior leadership of the Bank to manage solvency and capital positions.
* **Execute** statistical stress testing on a semi-annual basis and model the data outlining the impact of idiosyncratic stress tests.
* **Document**, explain and incorporate quantitative analysis into the Bank’s capital plan models and other areas as required by CCAR/DFAS with a strong emphasis on model documentation and results analysis.
* **Implement** statistical models which he develops into a framework that integrates inputs from various areas of the Bank to allow a combined, cohesive view of portfolio performance through the stress test horizon.

**60%**

Implement statistical loss forecasting models to support the Federal Reserve’s CCAR, the Office of the Comptroller of the Currency’s DFAST and the European Banking Authority’s EU-wide regulatory stress tests on $6 billion commercial and industrial (C&I) portfolio;

Develop a Python framework for model implementation that reduced model implementation time from 2 to 3 months to two weeks;

Increase model robustness through extensive unit testing, input parameter validation and version control and reduce model execution time by approximately 80%;

* **Analyze** and **document** the mathematical results of his quantitative analysis for a wide range of internal and external audience, including bank regulators.

Integrate model performance monitoring calculations and metrics in the implementation framework including Gini Coefficient, AUC-ROC.

* **Interpret** data and report conclusions drawn from their analyses, as well as decide what data are needed to answer specific questions consistent with regulatory expectations.

2. Can you please provide samples of complex work product you produce in the role, highlighting the advanced nature/complexity of the role.