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## Interest Rate Quantitative Analyst

United States - New York

Quantitative Analysis

Investment Bank

### Job Reference #

160541BR

### City

New York

### Job Type

Full Time

### Your role

Does complex modeling excite you? Are you an innovative thinker? We're looking for someone like that who can:

- develop cutting edge models and algorithms for pricing and risk-management
- maintain existing modelling infrastructure, including tools, end-user application and source code libraries
- Research alternative, innovative technology and modelling approaches, and their practical development
- Interact with trading and structuring/sales desks to provide support to the front-office business

### Your team

You'll be working in the Quantitative Analytics team in New York which supports the global fx, rates and credit businesses. We develop and support the official valuation and risk models for derivatives, used for trading, risk management, and regulatory purposes. The focus of the position will be on interest rates, credit, inflation, and long-dated FX modelling for vanilla and lightly structured products.

### Your experience and skills

You have:

- a Master's or PhD degree in a quantitative field (mathematics, physics, engineering, etc)
- 3-5 years' experience in mathematical modelling of financial markets, with knowledge of the standard financial products, stochastic models and numeral methods (for both PDEs and Monte Carlo) in use in FRC.
- Expertise in modern C++ software development, including functional programming and object-oriented techniques.

## Your colleagues

### Meet team UBS: Investment Bank



## About us

Expert advice. Wealth management. Investment banking. Asset management. Retail banking in Switzerland. And all the support functions. That's what we do. And we do it for private and institutional clients as well as corporations around the world.

We are about 60,000 employees in all major financial centers, in almost 900 offices and more than 50 countries. Do you want to be one of us?

## What we offer

Together. That's how we do things. We offer people around the world a supportive, challenging and diverse working environment. We value your passion and commitment, and reward your performance.

Keen to achieve the work-life agility that you desire? We're open to discussing how this could work for you (and us).

Why UBS? [Video](#)

## Take the next step

Are you truly collaborative? Succeeding at UBS means respecting, understanding and trusting colleagues and clients. Challenging others and being challenged in return. Being passionate about what you do. Driving yourself forward, always wanting to do things the right way. Does that sound like you? Then you have the right stuff to join us. Apply now.


## Disclaimer / Policy Statements

UBS is an Equal Opportunity Employer. We respect and seek to empower each individual and support the diverse cultures, perspectives, skills and experiences within our workforce.

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