

# Quantitative Analyst

## Job Description

The candidate will be a member of the newly formed Compliance Analytics Team within Corporate Compliance. The Team provides support in the development, deployment, and documentation of tools and methods for assessing various aspects of compliance risk to State Street. This includes, but is not limited to, Anti-Money Laundering (AML), Ethics and the Compliance Oversight Program (COP).

Primary responsibilities include development, documentation, implementation and management of all aspects of Compliance models. All models must be properly designed, tested, validated and approved before they can be implemented into production. Existing models must be periodically monitored, calibrated and if necessary, modified or replaced.

The individual should be familiar with a wide range of quantitative methods. This position requires the ability to grasp complex concepts coupled with a general understanding of the various different risk measurement and analytics, quantitative modeling and risk management techniques. The role involves interactions with all business areas within State Street.

## Responsibilities

- Provide quantitative support to manage compliance risk across State Street.
- Manage large and complex data sets using statistical tools and database technologies.
- Conduct statistical analysis of data across compliance to identify patterns of unusual activity in regards to compliance governance.
- Perform back-testing, sensitivity testing, and stress testing of parameters.
- Write technical documentation to detail the analysis process.
- When building statistical models, adhere to the Federal Reserve System Supervisory Letter SR 11-7, *Guidance on Model Risk Management*.
- Work with the information technology group to document business requirements and to ensure methodologies are accurately implemented in production systems.
- Complete ad hoc assignments in the general areas of compliance risk management and analytics.

## Qualifications

- 2+ years' experience in data analysis, data mining and modeling or educational equivalent.
- Graduate degree in a quantitative science, physics, mathematics or mathematical finance.
- In-depth understanding of multivariate statistics, decision trees, regression testing; artificial intelligence and/or machine learning are considered a plus.
- Knowledge of a statistical or analytical modeling language such as SAS, SQL or R; SAS certification is considered a plus.
- Experience working with large and complex data sets.
- Strong written and verbal communication skills with a focus on clear and detailed technical writing and presentations.

Please send resume directly to: [Echen6@statestreet.com](mailto:Echen6@statestreet.com)