Financial Modeler

JOB INFORMATION

Using mathematical models drawn from Economics, Statistics, probability theory, or pure mathematics, develop models of how existing or possible assets, products, derivatives, or markets might behave under varying conditions. Develop methods consistent with pertinent discipline for assessing the effects of different variables acting on the asset or market being examined. May develop tests or standards for judging the accuracy or predictive powers of the models being developed. May confer with capital market or product specialists to determine needs for analysis or to acquire empirical data to use in model building or validation.

KEY JOB FUNCTIONS

Confer with business unit, risk management or other corporate office to determine what asset, transaction, process, or capital segment is to be subject to analysis using a model. May acquire data for use in developing and/or testing the model.

Develop/refine/test model using established quantitative methods. Run against data provided by business unit or extracted from appropriate database.

Using existing quantitative model or develop new model, to project performance of hybrid financial instruments such as derivatives. Apply model to empirical data from such assets and refine as needed.

Define requirements for new functionality, provide prototype code and test results to assist Common Analytics Platform (CAP) in implementing new and refining existing valuation methods.

Research financial model operating results for a particular business unit, product line and the like; provide data support and propose explanations for valuation models and changes over time.

Research and recommend the usage of financial tool kit functions (curve building, derivatives schedule generation and consult with other modelers, financial engineers and management staff regarding the use of these tools

SPECIALIZED KNOWLEDGE & SKILLS

Bachelor degree in Economics, Statistics or Finance preferred

Willing to work with complicated programming codes and to understand, run, and enhance existing codes
Strong intellectual curiosity with attention to details to ensure the quality of data and the soundness of the models and to advance the current state of models

Excellent verbal, presentation and written communication skills with an ability to explain technical concepts and complicated results to a diverse audience - technical and non-technical

Able to produce results efficiently and have a strong sense of urgency to meet deadlines

Ability to work in a team environment

Bin Sun
Financial Modeling Mgr, Research and Analytics
Fannie Mae
202-752-2158 (direct)

www.fanniemae.com/progress