

MBS Modelers

Looking for 6 PhD/Statistics/Economics or a related quantitative discipline with 1-5 years of mortgage modeling experience

Our MBS analytic group has positions both in NYC and Washington DC and could be the best in the world. Our MD has the green light to add to the team. Modelers will work on prepayment models, Default Capital models, Severity Loss models, Loan Modification models, Interest rate models, Counterparty Credit Risk, mortgage rate propagation models, Stacr models, NPL valuation models and Agency distressed Asset pricing models.

Proficiency in R is necessary for our NY team.

We pay for full relocation and living allowance if necessary.