

# Quantitative Modelling

Positions are available in: Americas and Europe

The Quantitative Modelling group is responsible for researching, developing and implementing state-of-the-art quantitative models used to assess financial risk across fixed income, equities, derivatives, and alternative products. We use the expertise of our model researchers and our engineers, along with the collective intelligence of our partners across BlackRock and our client community, in order to deliver quantitative solutions and insights to help analyze investments and manage risk.

## Our business contains two teams:

### Research & Modelling

- Apply sophisticated mathematical and programming techniques to develop models and analytics for areas such as interest rates, equities, macroeconomic variables and scenarios, corporate credit, mortgages, structured products and portfolio risk, return attribution, and optimization
- Collaborate with partners across the organization to empower our large number of clients to manage their investments and risks
- Learn, build, collaborate and innovate across a wide variety of topics and projects

### Development/Engineering

- Architect our analytics platform to provide accurate, scalable, and reliable quantitative insights, for the trillions of dollars in assets that run on our investment platform, Aladdin
- Build and evolve applications to better deliver our analytics and models to clients
- Apply fast-growing technologies such as machine learning and cloud computing to enable more powerful modelling and analysis

## We partner with:

- **Internally:** We partner with Portfolio Analytics, Software Engineering, Aladdin Business and others, to build, implement and deploy our models & analytics to users of Aladdin.
- **Externally:** We engage with Aladdin clients to offer them thought leadership and subject-matter expertise -- helping them understand Aladdin's analytics capabilities and how they can help their clients manage their portfolios.

## What will you do as an analyst?

- Build and implement new and improved financial models on the Aladdin platform
- Engineer next-generation data and model platforms through use of cutting-edge technologies
- Apply quantitative and analytical skills to solve business problems and fulfill client requests
- Communicate sophisticated models to clients and end users with varying technical backgrounds
- Build financial and statistical knowledge while improving quantitative skills
- Contribute to high-profile projects that advance BlackRock's top strategic priorities

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## What capabilities are we looking for?

- For developer/engineer roles, proficiency in Java, C++, or other languages/technologies is required
- For model research roles, experience in systems such as R is strongly preferred
- Analytical approach
- Critical thinking
- Numerical skills
- Problem solving
- Technical curiosity

## Your learning & development will include:

- Developing your quantitative, analytical problem-solving skills
- Growing your understanding of risk analytics and how investors use them in managing portfolios
- Learning how technology platforms work to deliver quantitative insights reliably and at scale
- Gaining experience working with teams to run sophisticated projects and meet clients' needs