



Quantitative Analytics & Model Development Consultant

Contact: PNC

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Position Overview
Position overviewAt PNC, our people are our greatest differentiator and competitive advantage in the markets we serve. We are all united in delivering the best experience for our customers. As a Quantitative Analytics and Model Development Consultant Sr with the mindset of a Data Scientist within PNC's ACFR Analytics organization, you will be able to take a deep dive into the vast amount of structured and unstructured data we create every day, and generate actionable insights to assist executive management in their strategic decision making. You will be based in PittsburghResponsibilities:You will be joining the Data Analytics team, to work on various Big Data & Data Science initiatives. Your activities will include designing, prototyping, testing and implementing a wide range of analytical solutions, from ad-hoc analysis to advanced predictive models and automated decisioning tools using Machine Learning/AI techniques. You will interact closely with the different business leaders, to understand their analytical needs, and deliver strategic solutions on their behalf. You will also collaborate with Technology partners and the Enterprise Data Management team to ensure timely delivery.Do you identify yourself as a data geek? Do you want to make a significant impact on a growing organization? Join us! Your next challenge is here. Job ProfileIndependently performs the most complex quantitative analyses and models development to support decision-making by running quantitative strategies.Develops new model frameworks by supporting the line of business. Refines, monitors, and validates existing models. Conducts on-going communication with model owners and model developers during the course of the review. Works with large data to create models.Performs the most complex qualitative and quantitative assessments on all aspects of models including theoretical aspects, model design and implementation as well as data quality and integrity. Reviews reports and associated quantitative analysis. Validates existing models and assesses model risks.Evaluates identified model risks and reaches conclusions on strengths and limitations of the model.Pre pares and analyzes detailed documents for validation and regulatory compliance, using applicable templates. Core CompetenciesManages Risk - Working Experience Assesses and effectively manages all of the risks associated with their business objectives and activities to ensure activities are in alignment with the bank's and unit's risk appetite and risk management framework. Customer Focus - Extensive Experience Knowledge of the

values and practices that align customer need and satisfaction with business considerations, all business decisions, and ability to leverage that information to create customized customer solutions. Unit Specific CompetenciesPredictive Analytics - Experience and knowledge of various methods and processes used to make



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