



Financial Economist

Five Bridges Advisors, LLC is an independent analytics and advisory firm headquartered just outside Washington, D.C. Founded by industry veterans in 2008, our team averages two decades of mortgage market experience covering nearly every discipline from origination, servicing, workouts, loss mitigation, structuring, research, modeling, trading and portfolio and risk management.

We currently serve governments, central banks, law firms, broker/dealers, institutional investors and other market participants by providing independent, expert solutions on a wide range of topics impacting the housing, real estate and residential and commercial mortgage markets.

Join our dedicated, diverse, high-performing workforce and put your unique talents to good use as we work expand and grow in a competitive and exciting industry.

Primary Purpose of the Position

This position will be part of our quantitative modeling and analytics team. This hands-on Financial Economist will play a key role in both supporting and enhancing existing high frequency econometric and financial models of prepayment, default, and loss of residential and commercial mortgage loans and related securities as well as leading the development and implementation of various new predictive models and tools. This position offers a unique opportunity to apply rigorous analytical and modeling skills to real world client applications. In addition to the requirements for design and specification, the individual will be responsible for validation and acceptance testing, documentation and on-going model assessment. This person will work with loan-level data and will need a sound understanding of the U.S. housing and mortgage markets.

Specific Qualification Requirements

- Advanced degree in Statistics, Mathematics, Economics or Operations Research or related disciplines
- Demonstrated superb analytical development skills in SAS, R or other related statistical packages
- Demonstrated development skills in SQL, C++, C#, VB or similar tools
- Extensive experience with large, complex data sets
- Experience with mortgage data and analytical models (Bloomberg, Intex, etc) a plus
- Thorough understanding of statistical methodologies including: survival analysis, logistic regression, time series forecasting, and stochastic analysis
- Ability to work independently in a fast paced environment
- Ability to communicate effectively with peers, colleagues and business partners in team environment, both verbally and in writing to expert and non-expert audiences

Apply by submitting a cover letter and CV to careers@fivebridgesllc.com