PORTFOLIO ANALYSIS AND STRATEGY MANAGER

The PNC Financial Services Group, Inc. seeks a Portfolio Analysis and Strategy Manager in Pittsburgh, PA to participate in all aspects of PNC's Loan Pricing Management Team. Position allows for the ability to work from home two days per week with appropriate telecommuting systems, with a minimum of three days per week in the office. Specific duties include: (i) lead the quantitative analysis of PNC's Home Equity loan profitability and price competitiveness in the market; (ii) provide technical training to team members and guide the team in solving technical issues; (iii) work with the Product team and other Lines of Business to understand the product, systems and processes in order to drive efficiency in carrying out business; (iv) understand and communicate regulatory impacts to the product, and interact with regulators and internal auditors to comply with the regulatory landscape; (v) draft and maintain the necessary documentation and controls to reduce operational risk and ensure compliance through supervision; (vi) develop, document and present pricing methodologies to senior management, business partners and regulators; and (vii) perform in-depth analysis of PNC's large datasets to produce reporting that helps deliver profitable growth, improve risk adjusted returns, and communicate conclusions and recommendations to senior leadership and business partners for decision making.

Master's degree in Finance, Computational Finance, Financial Engineering, Applied Mathematics, or Economics plus 3 years of experience conducting quantitative analysis in the financial services industry working with investment portfolios, portfolio optimization models and financial risk management is required. Must have experience with: (i) mathematics of financial instruments (bond pricing via Discounted Cash Flows, options pricing via Stochastic Calculus Equations and other securities to include futures and swaps), and marketed securities (United States Treasury (UST) Instruments, Asset-Backed Securities, Stocks and ETFs); (ii) programming/tools: databases via SQL and open source, specifically Python and R; Microsoft Excel to include pivot tables, V-lookups, linear regressions, and Boolean indexing; (iii) application of Statistical Modeling (distribution fitting, hypothesis testing and stochastic simulation) and optimization models via Operations Research (linear and quadratic programming and numerical analysis); (iv) onboarding of third party data, financial model vendors and financial services vendors; (v) regulatory and auditing requests and responses in the financial services industry; (vi) managing quantitative and analytic staff, to include technical training (computer programming, financial markets and marketed securities, and applied mathematics); (vii) quantitative and analytic presentations, particularly to Senior Leadership and Partners with no technical background; and (viii) measuring financial risk (Value at Risk, Expected Shortfall, statistical variance, tracking error).

40 hours/week, 8:00 a.m.–5:00 p.m. Interested individuals apply online at www.pnc.com using keyword R166907. PNC provides equal employment opportunity to qualified persons regardless of race, color, sex, religion, national origin, age, sexual orientation, gender identity, disability, veteran status, or other categories protected by law.