



# NOW HIRING FOR A Quantitative Data Analyst

This position holds an important role in the Mortgage & Data Analytics (MDA) department's responsibilities for credit risk modeling and advanced analytics to manage and report credit risk arising from FHLBank investments, mortgage loans and member loan collateral. This includes the development, implementation, tuning, monitoring and maintenance of both internally developed and third-party credit risk models using advanced statistical, quantitative and machine learning methods. Assignments are of moderate to very high complexity and require the exercise of judgment. Work performed is at an advanced level.

## What qualifications are needed?

- Advanced degree in data science, computer science, finance, or economics with demonstrable quantitative and technical expertise. Ph.D. strongly preferred in related field.
- One or more years of similar or related experience with at least two years of demonstrable expertise in open-source scripting in either Python or R.
- Expertise in using statistical methods for data analysis, model development and hypothesis testing, including estimating linear regression, logistic regression, time series models, panel data analysis, survival analysis, etcetera.
- Hands-on experience in implementing and training machine learning algorithms, including for example non-parametric tests, mixed linear models, modern supervised and unsupervised machine learning algorithms such as Support Vector Machine (SVM), random forest, Principal Component Analysis (PCA), clustering, XGBoost, or neural networks.
- Deep understanding of mathematical foundations of econometric models and machine learning, including statistics, linear algebra, and calculus.
- Strong coding skills in Python or related scripting language. Experience with cloud environments preferred by not required.
- Experience with Power BI/Tableau or other BI data visualization tools.
- Practical experience with open-source version control systems and best practices i.e., Git.
- Strong background and understanding of credit risk is preferred, but not required.
- Attention to detail and ability to consistently meet deadlines.
- Must be able to work and travel independently.

## ABOUT US

FHLBank Topeka's products and services help our member financial institutions support affordable housing and community development efforts across the Midwest. We have been headquartered in Topeka, Kansas, since 1932.

FHLBank is an equal opportunity employer. We accept all people, celebrate diversity and promote an inclusive workplace.

**Benefits:** FHLBank offers a hybrid operating model\* and an attractive benefits package including health & dental insurance, 401(k) with company match, a short-term incentive plan, student loan repayment assistance, onsite fitness center with shower facilities and much more.

*\*Eligible positions may have the opportunity to work remotely up to two days per week.*



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