Modeling & Valuation

Explore an Advisory career within this team of 160+ professionals nationwide

What we do

We help clients, primarily in the financial services industry, overcome challenges in credit and market risk, financial modeling, and the valuation of complex instruments. Our services include emerging credit risk best practices within the commercial credit market, where we offer assistance with financial modeling activities including risk management, financial reporting, and regulatory requirements. Our work also includes model development and validation for market risk, credit risk, and capital adequacy, as well as model risk governance. We test the valuations of derivatives and complex securities for some of the world's premier institutions.

How we deliver

We support our clients in many ways such as:

— Assisting in various aspects related to credit loss accounting, including the new current expected credit losses (CECL) standard
— Reviewing current practices to assess regulatory compliance and adherence to market standards while also identifying and monitoring emerging risk
— Conducting credit file reviews of various types including: outsourced credit reviews, buy-side due diligence reviews, large scale file reviews mandated by regulators, and reviews of key portfolios with increased risk
— Reviewing and analyzing design and effectiveness of loan reviews (internal and external) and assessing controls in place to help support credit risk management strategy
— Developing and validating models used by clients for a wide array of purposes
— Reviewing model governance functions for consistency with regulatory guidelines, accounting standards, and leading practices

Where we've made an impact

For a large national bank, we validated a host of models related to its capital stress testing (CCAR) submission. This is one of the most highly sensitive regulatory submissions and is linked to approval for a variety of capital actions including stock repurchase, dividend increases, and M&A activity. Models included credit loss forecasting and preprovision net revenue/expense.

Who we hire

Candidates pursuing a bachelor's, master's or PhD degree in finance, financial engineering, economics, or a quantitative discipline

Ways we work

We work in the fast-paced financial services industry and in a team setting with significant opportunities to travel on-site to client locations.

> **We assist financial institutions in staying current with leading practices throughout the industry while they seek to manage and measure the risks that they assume each day.**