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## Senior Research Statistician Developer-09001255

### Description

Join the world's leading statistical software company and make a difference in the way that economic research is practiced! SAS is expanding its econometric and time series modeling capabilities and is hiring senior research and development staff to accelerate this exciting effort.

As a member of the SAS/ETS software development team, you will create innovative software to apply cutting-edge econometric and time series methods. Duties include researching of statistical methodology and computational algorithms; designing of software tools for economic modeling; programming and testing of modules; guiding junior developers in performance of supporting programming tasks; authoring user documentation and papers to communicate the best use of the software for economic analysis; presenting to professional audiences about the product and analytical methods; communicating with other SAS professional staff in Testing, Technical Support, Education, Marketing, and other departments; and performing other tasks as assigned.

### Qualifications

#### Essential

- Ph.D. in Econometrics, Statistics, Biostatistics, Applied Mathematics, or a related quantitative field.
- 1 year of experience in econometric or time series research (which may include Ph.D. dissertation research).
- Computer programming experience.

#### Additional

- Very strong mathematical skills.
- Excellent communication skills.
- Minimal travel required to attend statistical conferences and occasional customer visits.

#### Preferences

- Extensive experience with C language programming.
- Experience with commercial software development.
- Training in economic theory.
- Experience in applied data analysis, particularly with applied econometric modeling or time series analysis.
- Experience with the SAS system.
- Experience with other statistical software products, such as Stata, EViews, OxMetrics, or S-Plus.
- Advanced theoretical training or research in one or more of the following areas of specialization:
  - Panel data methods for discrete and limited dependent variables models, and panel data GLMs;
  - Markov switching regression and other regime change models;
  - Univariate and multivariate stochastic volatility models, GARCH, DCC (dynamic conditional correlation), etc.;
  - Modeling of correlation structures in multivariate time series using copula methods;
  - Long memory, non-linear, or non-Gaussian time series models;
  - Multinomial discrete choice models;
  - Multiple Imputation of missing values for time series data.

#### Additional Information

The level of this position will be determined based on the applicant's education, skills and experience.

Resumes may be considered in the order they are received.

SAS employees performing certain job functions may require access to technology or software subject to export or import regulations. To comply with these regulations, SAS may obtain nationality or citizenship information from applicants for employment. SAS collects this information solely for trade law compliance purposes and does not use it to discriminate unfairly in the hiring process.

**Job Software R&D**

**Primary Location**US-NC-Cary

**Organization** SAS Institute Inc.

**Posting Date** Apr 27, 2009

**Unposting Date** Ongoing

\* **Classification** Full-time