2019 Summer Research Data Scientist

The Research Team

We are looking for summer associate data scientists to support our research team. The research group is a collaborative, intellectually rigorous team responsible for coming up with investment ideas, codifying those ideas into signals, back-testing the signals, and producing return and risk forecasts based on the signals to drive trading decisions.

Responsibilities

We utilize a team approach to investment management. Our summer associates are immersed in our research effort, working side-by-side with members of the Research team. Our summer program combines theory, practice and technology and provides significant insights into quantitative investment management. Summer Associate projects may involve applied math, finance, optimization theory and computer programming. Typical responsibilities include:

- Performing ad-hoc exploratory statistical analysis across multiple large complex data sets from a variety of structured and unstructured sources
- Assessing the quality of historical panel datasets, diagnosing deficiencies and prescribing fixes
- Designing and creating software to enhance our data science technology stack
- Evaluating new libraries and tools in the PyData ecosystem
- Writing and maintaining code that supports the investment research production processes
- Proposing and implementing performance improvements in our data analysis processes
- Researching predictable patterns in data relevant to financial markets

Qualifications

- Progress towards an undergraduate or graduate degree from a top educational institution in a technical field, such as data science, applied mathematics, economics, engineering, or computer science
- Excellent academic record
- Strong analytical, quantitative, programming and problem solving skills
- Experience writing Python or R code as part of a large data-intensive project
- Experience with data analysis libraries such as pandas, numpy, or dplyr
- Knowledge of in OOP paradigms, data structures, and numerical algorithms
- Understanding of probability and statistics, including linear regression and time-series analysis
- Curiosity and a willingness to learn new technologies
- Interest in financial markets
- Excellent communication skills, including data visualization