Research Associate, Data Science

Our 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. We are looking for a new associate to join our research team.

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
- Proposing, designing, and creating software to enhance our data science technology stack
- Staying up to date on the PyData ecosystem and evaluating new libraries and tools
- Working with developers to design feeds for new data sources from third-party vendors
- 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:

An ideal candidate will have:

- 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
- Demonstrated professional or academic success (recent graduates are encouraged to apply)
- Strong analytical, quantitative, and problem solving skills
- Expert programming skills in Python, C/C++, C#, or Java
- Expertise in OOP paradigms, data structures, and numerical algorithms
- 2+ years of experience with data analysis in Python with pandas and numpy
- Some experience with data analysis in R with tidyverse packages
• Understanding of probability and statistics, including linear regression and time-series analysis (machine learning skills are not required)

• Experience analyzing large data sets

• Curiosity and a willingness to learn new technologies

• Interest in financial markets (prior experience not required)

• Great communication skills, including data visualization

In addition, experience with any of the following would be valuable:

• Hadoop, Spark, Kafka, and related technologies

• SQL

• Unix/Linux system tools and environment

• Basic familiarity with unit testing, continuous integration, DevOps, VMs, containerization

• Interactive data visualization and dashboards, e.g. with Shiny

• High-performance computing

We offer interesting projects and competitive compensation in a collegial yet high achieving environment in a growing firm with many future opportunities. If you enjoy a hands-on, fast-paced environment and want to become an integral part of a growing company, you will find Arrowstreet to be a richly rewarding experience!

Qualified candidates should submit a resume to recruiter@arrowstreetcapital.com. Please include a cover letter detailing your short and long-term career goals as well as your full academic transcripts, including both undergraduate and graduate programs. No telephone calls please.