Quantitative Researcher

Quantitative Researchers play a key role on the Quantitative Research ("QR") team, which is responsible for developing and testing automated quant trading strategies using sophisticated statistical techniques.

Locations: Chicago, London, Hong Kong, New York

YOUR OBJECTIVES

- Conceptualize valuation strategies, develop and continuously improve upon mathematical models, and help translate algorithms into code
- Back test and implement trading models and signals in a live trading environment
- Use unconventional data sources to drive innovation
- Conduct research and statistical analysis to build and refine monetization systems for trading signals

YOUR SKILLS & TALENTS

- Advanced training in Mathematics, Statistics, Physics, Computer Science, or another highly quantitative field (Bachelors, Masters, PhD degree)
- Strong knowledge of probability and statistics (e.g., machine learning, time-series analysis, pattern recognition, NLP)
- Prior experience working in a data driven research environment
- Experience with NoSQL databases (e.g., MongoDB)
- Experience with distributed computing using MapReduce
- Experience with analytical packages (e.g., R, Matlab)
- Independent research experience
- Ability to manage multiple tasks and thrive in a fast-paced team environment
YOUR SKILLS & TALENTS (CONTINUED)

- Excellent analytical skills, with strong attention to detail
- Strong written and verbal communications skills

Making Better Markets for a Better World

Citadel securities is an award-winning global market maker across a broad array of fixed income and equity products. Its unique set of capabilities and tools are designed to drive down the cost of transactions, helping to meet the liquidity needs of asset managers, banks, broker-dealers, hedge funds, government agencies, and public pension programs. Our firm is guided by its core values of championing honesty, rewarding excellence, continuously learning, solving problems together, and earning the win.