Summary

Point72 Asset Management is seeking a Researcher to join one of its top performing quantitative trading businesses. This person will be responsible for idea generation and testing proof of concepts relating to short term Statistical Arbitrage research in systematic trading.

The successful candidate will have a track record of understanding research and generating ideas. They will work closely with a Research Lead on a variety of research projects that will determine how signals are monetized. Over time they will have the opportunity to conduct independent research and originate research topics.

Role/Responsibilities:

- Annotate research (academics papers, vendor documents) and test proofs of concept in order to qualify meaningful ideas into actionable trading signals
- Take ownership of research in order to challenge, test, and assess what can become actionable ideas
- Over time, bring new ideas through to methodology selection, data collection, analysis, testing, prototyping, and back-testing
- Enhance and refine existing research that the team covers
- Evaluate new data sets for use in signal generation and risk modeling
- Longer term, build an extension of the team’s research libraries and contribute to in-house ML tools
- Conduct yourself with the highest levels of professionalism and integrity in accordance with a best in class compliance program

Requirements:

- An advanced degree, in a quantitative field with Statistics, Applied Math, Operations Research, Computer Science preferred
- Strong track record of publications
- Demonstrated track record of conducting independent research with large data sets
- The intellectual curiosity to understand research and build a process to do so
- Strong background in Statistics techniques and Machine learning
- Preferable to have experience in Time Series Forecasting, Optimization, High Dimensional Statistical Analysis
- Experience thinking through signal generation and/or supervised learning ML models would be beneficial
- R/Python with R preferred
- Able to thrive on a small collaborative team and in a performance-oriented culture
- Able to deal with complexity and apply intuition to solving difficult problems
A Career with Point72’s MI Data team
At Point72 MI Data, our Data Scientists sift through petabytes of unstructured data from diverse sources to discover trends and insights that help Point72’s Portfolio Managers create new investment theses. We combine an experiment-based approach with the strongest possible management support and the freedom to innovate unencumbered by bureaucracy. We encourage our Data Scientists to imagine the impossible, and provide the structure to bring those ideas to market in months, not years.

What you’ll do
Our Data Scientists conduct research through data mining and statistical modeling to discover insights from Big Data that are used by our investment professionals to make investment decisions. You will have the opportunity to work in a highly collegial environment that emphasizes teaching and learning as a team. In this role, you will:

- Tackle the challenges of featurizing and modeling large and unstructured data using machine learning and statistical techniques
- Manage all aspects of the research and execution process including methodology selection, data collection and quality, modeling and analysis, and performance monitoring
- Deliver research findings to investment teams, portfolio managers, and other internal clients
- Work within a team to help drive technical innovation through a collaborative R&D process

What’s required
We look for candidates with extensive knowledge in machine learning, statistical models, and data mining tools, and a proven track record of working with large structured and unstructured data sets to extract timely, actionable insights. Other requirements include:

- MS or PhD degree in a quantitative discipline
- 3+ years of industry working experience in a role that requires advanced statistical analysis
- 3+ years of hands-on working experience with varied and complex data sets
- Strong programming skills in the following languages: SQL, Python (preferred), R, Scala, Spark
- Ability to think creatively and see the big picture as well as finer details

We take care of our people
We invest in our people, their careers, their health, and their well-being. We want you to concentrate on success and leave the rest to us. When you work here, we provide:

- Fully-paid health care benefits
- Generous parental and family leave policies
- Mental and physical wellness programs
- Tuition assistance
- A 401(k) savings program with an employer match and more