Title: Research Analyst (831-001-111)
Location: Mid-Atlantic U.S.
Compensation: Commensurate with experience

Summary/Responsibilities:
Investment Management firm seeks Research Analyst to work directly with team creating/designing/testing/implementing proprietary trading software
Formulate systematic solutions for alpha extraction from worldwide commodity futures markets through computer modeling
Incorporate financial/economic/mathematical knowledge to develop/implement robust quantitative models as well as improve existing ones
Create innovative solutions to model both market and sector-specific and portfolio wide problems to improve alpha/enhance portfolio construction
Support programming of solutions/concepts for effective evaluation/daily production
Engage in rigorous peer review process to defend/challenge robustness of ideas/investment proposals

Requirements:
Masters or Ph.D. in Finance/Physics/Mathematics/Engineering (or related field) or 5+ years of quantitative financial/econometric modeling experience
Basic understanding/substantial interest in financial markets/financial engineering/investment concepts/economics
Conceptual understanding of quantitative methods demonstrated through academic work (thesis) or professional work experience, which exemplifies innovation/creativity rather than ability to implement a specific method
Thorough understanding of probability/statistics
Proficiency in Matlab or R and familiar with other programming languages such as C#, C/C++

Title: Research Manager (831-002-111)
Location: Mid-Atlantic U.S.
Compensation: Commensurate with experience

Summary/Responsibilities:
Research Managers work directly with team to create/design/test/implement proprietary trading software
Responsible for conception/technical oversight/management of a diverse set of research objectives in collaboration with senior management
Communicate research outcomes/programmatic status/administrative updates to internal audiences
Estimate/allocate resources (human and physical) needed to achieve project goals
Formulate systematic solutions for alpha extraction from worldwide financial markets
Supervise/motivate team members and influence them to take positive action/accountability for their
assigned contributions
Engage in rigorous peer review process to defend/challenge the robustness of ideas/investment proposals

Requirements:
Masters or Ph.D. in Finance/Physics/Mathematics/Engineering or 5+ years of quantitative financial/econometric modeling experience
Experience in successfully organizing/leading quantitative teams
Thorough understanding of financial markets/financial engineering/investment concepts/economics/probability/statistics
Extensive experience applying quantitative methods demonstrated through academic work/professional experience exemplifying innovation/creativity over ability to implement specific method
Proficient in Matlab or R and familiar with other programming languages such as C#, C/C++
Thorough understanding of optimization techniques, VaR, and other risk metrics and benefits/drawbacks of each
Familiar with Monte Carlo simulation and bootstrapping methods and their applications
Understanding of complex analysis/signal processing

To apply, send updated resume to:

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