WORK WITH US

SENIOR QUANT RESEARCHER / TRADER

THE POSITION

We are looking for a stochastic mathematics expert in asset pricing, risk modeling, and portfolio management.

We invite you to join us if you are experienced in quantitative finance, financial technology, mathematics, financial data analysis, finance engineering, risk management, asset management, quantitative analytics, machine learning, and algorithmic trading.

KEY RESPONSIBILITIES

- Research and analyze market trends and statistics to make modeling decisions.
- Develop and implement complex quantitative models (e.g., models for trading equities).
- Perform daily statistical analyses (e.g., risk analytics, and asset pricing and modeling simulation).
- Research trading strategies, market dynamics, trading system performance, etc.
- Test new models, products, and analytics programs.
- Maintain and modify financial models while in use.
- Apply or invent independent tools to verify results.
- Collaborate with our expert mathematicians and computer engineers to develop optimal strategies.
- Propose model specifications for analytical software/tools as the required documentation for software developers.

REQUIRED SKILLS & EXPERIENCE:

5+ years of experience in:

- Algorithmic and quantitative trading.
- Data science.
- Stochastic mathematics and Statistical arbitrage.
- Derivative pricing or derivatives valuation.
- High-frequency Big data analysis and cloud computing.
- Quantitative investment management.
- Financial technology.
- Portfolio and asset management.
- Quantitative risk management.
- Portfolio and asset management.
- Deep learning in financial applications (statistical, econometric, and machine learning techniques for financial data analysis).
- At least 3+ years of experience in Python programming.
- Experience in non-interpreted and object-oriented languages, such as Java/C++/C# is a plus.
- Excellent interpersonal, written, and verbal communication skills.
- Fluent in English.
- The role is fully remote.

ABOUT US

VARUNA is a European technology driven investment manager, currently launching a quantitative hedge fund. Our team is spread over 3 continents working together remotely, while constantly growing when welcoming new talented individuals.

While science and objectivity are our guiding lights, it's our people who make all this happen. By bringing together bright and experienced minds who are given the resources to perform at their best within a collaborative and open culture that encourages asking difficult questions, we are able to constantly evolve and capture changes in the markets.

WHAT WE DO

We apply a strictly scientific approach to strategy development (rule discovery, rule validation, rule quality assurance). We have created an inhouse platform that standardizes the research process of new strategies, the validation of new and existing strategies, and the production of strategies. Our goal is to offer a multi strategy portfolio where different models operate simultaneously on different asset types, therefore guaranteeing that even if one of the models undergoes some stress the fund returns will remain desirable.

APPLY

Please send applications to JOBS@VARUNAFUNDS.COM

WWW.VARUNAFUNDS.COM

VARUNA