QUANTICA CAPITAL

Founded in 2003 and managing assets in excess of USD 800 million, Quantica Capital is a leading Swiss based and independent systematic investment management firm. We deploy a fully systematic investment approach to the most liquid global futures markets, offering maximum diversification, liquidity and transparency to our institutional investors.

We are seeking a high calibre Quantitative Research Intern for a minimum duration of 6 months.

As a Quantitative Research Intern you will work with Quantica's research team to apply advanced data modelling and statistical learning methods to market prediction and systematic trading in an informal and intellectually stimulating environment. You'll be working on your own challenging research project with potential direct investment applications and learn from a team of experienced researchers and software engineers.

Your objectives:

- Pre-processing (validating, cleaning, normalizing) large data sets
- Identifying patterns for the predictive modelling of market dynamics
- Developing and conceptualizing sophisticated trading strategies through the use of cutting-edge statistical methodologies and mathematical models that can exploit market inefficiencies
- Leveraging the infrastructure of a leading systematic asset management firm to backtest and assess the profitability of models and signals in a live trading environment
- Working closely with researchers and software engineers to build and refine research infrastructure and tools

What you bring to the team:

- Currently pursuing a Master's or PhD in a technical discipline with a focus on Statistics, Optimization, Machine Learning, Artificial Intelligence, Quantitative Finance or related fields graduating in 2021.
- Proficiency in Python programming using the Python machine learning stack
- Strong knowledge of probability and statistics (e.g. machine learning, time-series analysis, pattern recognition, NLP)
- Excellent analytical skills, with strong attention to detail
- Highly motivated and strong ability to work independently, flexible, resilient, problem solving and result-oriented mentality
- Strong written and verbal communications skills
- Interested and capable to apply theory into practical solutions
- High integrity and trustworthy personality

Also helpful, but not required:

- Prior experience working in a data driven research environment
- Experience with applying machine learning algorithms to financial data

Please apply via LinkedIn or send your application, including motivation letter and CV, directly to recruitment@quantica-capital.com.