

United Arab Emirates Jobs Expertini®

Snr Quant Developer

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Company: Millar Associates

Location: United Arab Emirates

Category: computer-and-mathematical

Snr Quant Developer, Systematic Trading Algos & Data (Dir), UAE

Unites Arab EmiratesRef: SQDST-1110Superb Tax Free PackageLarge Investment ManagerPython, Algos, Data structures, & Systematic trading strategies, Back-testing

This large Asset Manager, based in the Emirates, has a strong commitment to leveraging market innovations in technology and data to deliver high-quality returns. They now seek a Snr Quant Developer to play a pivotal role in their peer review and testing team. Leveraging your expertise in Python, Algorithms, Data structures, & Systematic trading strategies, you'll collaborate with data curation, feature analysts, and strategy developers to validate & improve investment strategies & Algo tool kits. You'll need very good maths & stats to refine their strategies, models, & risk factors.

KEY RESPONSIBILITIES

Collaborate with various Systematic PMs to understand investment strategy objectives.

Develop and implement algorithmic tool kits to prevent back-test overfitting, improve out-of-sample performance.

Apply algorithms & data structures to provide recommendations to strategy developers.

Refine trading models using statistical analysis, mathematical concepts.

Work closely with the production team to integrate strategies into the live-execution environment.

Stay informed about industry trends, advancements in quant finance, emerging

technologies.

BACKGROUND AND EXPERIENCE:

Master's or PhD in a quantitative discipline (e.g. Comp Science, Applied Maths, or similar).

4-10 years' as a Quant Dev gained at a large Asset Manager, bank or a hedge fund running systematic strategies (but not UHF)

Experience with algorithms, data structures, Linux, Docker, and OO programming in python.

Handling and processing large data sets covering Market Time Series data, Private and Public Equity, Infrastructure, Sec Lending, Fixed Income.

Computation of IRR, TWR measures for different investment aggregations and time horizons

Expert use of Python, Pyspark, SQL to create/improve investment data pipelines according to business specs. ETL, asyncio

Familiarity with implementation of trading strategies in real-world financial markets.

Very strong in maths concepts & statistical analysis.

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