O'Shaughnessy ASSET MANAGEMENT

Junior Quantitative Developer

We are looking for a technical candidate to be a member of our research team. This person should have a computer science focus, with strong coding and data management capabilities. Ideal candidates would have basic knowledge of accounting and finance. This person will reside within the research team and be asked to assist in efforts to improve stock selection, portfolio construction or implementation.

Main goals for this person would be around extending and maintaining the research platform. This includes working with the security master file, extending new data sets to the platform. They would be responsible for architecting the class library and APIs around the Portfolio Management activities. Existing data is focused on equities: pricing data, accounting items, etc. but will include work with other asset classes. There will be some work with Data Science (e.g. ML, NLP) applications developed by the research team, and this person will have the opportunity to develop skills in this area.

Existing systems include

- Security Master File
- Research Platform
- Risk Models
- Factor Analysis and Strategy Analysis
- Portfolio Optimization

Job Requirements

- Bachelor's Degree in Computer Science
- Strong coding skills in C# and/or Python
- Strong SQL capabilities and understanding of relational databases
- Some introduction to finance/accounting
- 0-3 years experience