

Quantitative Developer

O'Shaughnessy Asset Management (OSAM) is looking to hire a full-time Quantitative Developer as a member of the Research Team. The Research Team is focused on understanding what drives of security returns. Our research is a scientific process using the combination of statistics and computer science and applying to finance. The guiding philosophy of the firm is Learn, Build, Share, Repeat. This person will help manage the research environment which is the foundation of our investment process. This includes running data updates and integrating new data sources. This person will have the opportunity to work on research projects. Strong performers have the opportunity for a promotion path to an independent research role.

Responsibilities

- Manage all data sources and pipelines, including structured and unstructured data, that feed into the Research platform.
- Maintain and extend the data integrity checks that validate and identify outliers in the data sources
- Work with the Research team on new projects that require integrating new data structures and tools into our environment, such as Machine Learning, NLP, Optimization, etc.
- Liaise with the technology team to support data used from the central research platform for Performance and Portfolio Implementation.
- Work with the Research team on refining existing and integrating new stock selection methods and portfolio construction techniques.
- Will be integral in running and maintaining all backtesting platforms
- Manage version control of applications, including working with Research/Tech teams on rolling out branches of code
- Help manage cloud (Azure) environment for research resources

Qualifications

- Undergraduate or Graduate Degree in Computer Science, Statistics, Math or Engineering
- Strong attention to detail.
- Strong knowledge of relational data structures.
- Strong Coding Skills: C# (or similar object-oriented language), Python, SQL
- This position is considered junior, and candidates should have two to five years of experience.

About O'Shaughnessy Asset Management

O'Shaughnessy Asset Management is a quantitative money management firm based in Stamford, CT, with approximately \$5.3bn¹ in combined assets under management and advisement. We deliver a broad range of equity portfolios to institutional investors, individual investors, and the high-net-worth clients of financial advisors. We also manage mutual funds in the United States and serve as a sub-advisor to a family of Canadian mutual funds through the Royal Bank of Canada. We have been managing money for clients since 1996.

OSAM's Mission

We pursue a simple mission: learn, build, share, repeat. We constantly learn more about investing, build disciplined strategies to capture the best of what we have learned, and share our broad findings with other curious investors.

Through three decades, we have learned with our clients. We are always striving to improve the capacity of our platform—which includes our data, our proprietary research and portfolio management technologies, and a highly experienced team. Our goal is to deploy this platform for our clients' long-term benefit.

Our culture is one of curiosity. We hire and promote people driven by a need to understand investing, markets, and our industry, and who want to share the excitement of that process with others. Our goal is to bring together a group of knowledge seekers, who enjoy learning and always act with kindness and integrity.

By sharing most of what we learn, we hope to help investors of all types make better and more informed decisions, and ultimately build better portfolios. Experience has taught us that constant exploration is contagious. Through a commitment to education, we hope to improve the investing discourse globally.

Please visit www.osam.com. Send all inquiries to careers@osam.com.

¹ As of 12/31/2020. O'Shaughnessy Asset Management's \$5.3 billion AUM and AUA combined total represents \$4.8 billion in under management and \$0.5 billion in assets under advisement. The information regarding AUA is supplemental, OSAM does not have control over the assets under advisement, implementation of the models, or execution of the trades. Numbers may not add up due to rounding.