Quantitative Research Analyst / Data Scientist

O'Shaughnessy Asset Management (OSAM) is looking to hire an entry-level, full-time Quantitative Research Analyst/Data Scientist 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 role will be dedicated to this exploration.

Responsibilities

Work independently or as part of a small team to research stock selection models. Projects can range from a few weeks to several months. Examples of projects can include integrating new data sources into our platform to explore utilization in stock selection. Projects can also focus on improving the use of existing data sources in our stock selection methods. The typical research cycle is:

- Identifying investment events to study
- Integrating required data into our Research Platform, including structured and unstructured data sources. The role is very data intensive, and the ideal candidate will thrive managing large volumes of data.
- Feature engineering data sources
- Building and tuning linear and non-linear security selection models
- Ensemble models into better selection methods
- Integrate security selection methods into OSAM's portfolio construction framework
- Supporting and enhancing tax-lot optimization for best after-tax results

While this role is entry-level on the team, the level of responsibility is high. Candidates will be generating insights that will impact our investing process for clients. The best candidates are self-starters who can generate ideas and see them fully through a research cycle, knowing how to prioritize, multi-task and work collaboratively.

Qualifications

- Undergraduate or Graduate Degree in Computer Science, Statistics, Math or Engineering
- Practical experience and theoretical knowledge of advanced statistical practices like gradient boosted trees, deep neural networks, natural language processing, optimization, etc.
- Strong Coding Skills: Python, C#, SQL
- Strong knowledge of relational data structures.
- Optimization skills preferred with experience in Gurobi / AMPL
- Experience in quantitative equity research is preferred, but not required. This position is considered entry-level, and candidates should have 0 to two years of experience.
- Ability to communicate complex quantitative methods effectively
- CFA charter holders and CFA candidates are preferred

About O'Shaughnessy Asset Management

O'Shaughnessy Asset Management is a quantitative money management firm based in Stamford, CT, with approximately $5.3bn[1] 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.

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[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.