POSITION DESCRIPTION

Title: Data Scientist Analyst
Department: Quantitative Investment
Immediate supervisor: Vice President Quantitative Investment

CORE ACCOUNTABILITY:

The successful candidate will work with other members of the Quantitative Investment Team to apply data mining and machine learning techniques to large traditional and unstructured data sets to build predictive models for various financial market applications.

MAJOR RESPONSIBILITIES:

1. Managing and extending the team's databases and information sources as well as processing and cleaning data.
2. Data mining using state of the art methods applied to financial and alternative data sets using both high frequency and low frequency data.
3. Performing ad hoc statistical analyses and presenting results both within and outside the Quantitative Investment team.
4. Creating high quality and informative data visualizations to support the communication of complex analysis.
5. Developing analytics and applications for use in managing team portfolios and research processes.

COMPETENCY PROFILE:

1. Undergraduate degree in Computer Science or Data Science with up to 2 years' experience in software development or data analysis.
2. Strong knowledge of relational (SQL) and non-relational databases with experience in working with very large data sets.
3. Experience with a programming language such as Java, C# or C++ and numerical/statistical analysis & scripting languages such as R, Python or Matlab.
4. Excellent verbal and written communication skills in the English language.
5. Strong work ethic, focus, drive, and energy, with excellent attention to detail.
6. Ability to work independently and in a team-based environment