Quantitative Research Developer

Location: Zurich, Switzerland
Full-time: 100%
Start: as soon as possible

Your role:

Participate in the development of Caesar, our core AI-Platform. Caesar constitutes of multiple services, which all serve one common goal: optimal navigation in the global financial markets.
You will be developing quantitative trading strategies that run on top of our core machine learning algorithms, with the purpose to hedge our portfolios and thus creating alpha for our investment products.

This role constitutes of three main parts. Firstly, conceptualizing new alternatives to our existing trading strategies to improve various performance metrics. Secondly, visualizing the insights of the algorithms, so that the intent of the approaches become clear and intuitive. Last but not least, the new approaches need to be verified through intensive testing and ultimately deployed into our AI platform. Hence, it is a must that the applicant is very familiar with the state-of-the-art tools around professional software development. The successful applicant to this role will work directly with our Head of AI systems.

Your skills:

- Master's degree or PhD in Mathematics, Physics, Computer Science or other disciplines of engineering
- Some working experience in quantitative research environments
- Very strong Python skills with knowledge about advanced software engineering design patterns, e.g. functional and object oriented programming in Python, factory patterns and modularization.
- Experienced with relational database interaction with Postgres or MySQL
- Very strong background in stochastics and statistics
- Familiar with modern machine learning concepts around Reinforcement Learning, i.e. reward-shaping, markov-chains and optimal control problems
- Great communication skills in order to familiarize the team with any new approach or idea in an intuitive and simply way.

Private Alpha Switzerland is a start-up based in Meggen with an office in Zurich, Switzerland. The company is revolutionizing the way asset management decisions are made, making it a leader in AI for investment strategies in the German-speaking world.

For preliminary information, please contact:
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Number of available seats:
1

Start date:
immediately or by arrangement

Applications to: careers@privatealpha.ch