OPPORTUNITIES: Technology Professionals and Quantitative Researchers

Location: Hong Kong

Established in 1990, Citadel (www.citadelgroup.com) is a leading global financial institution with a diverse business platform built on a foundation of world-class talent, technology, and infrastructure. From proven asset management strategies to a strong capital markets platform, Citadel converts opportunity into results.

We currently seek talented Technology Professionals and Quantitative Researchers as we build our Hong Kong-based Research and Technology team within our Quantitative Trading Strategies group. This group is responsible for applying the latest techniques from computer science, physics, probability & statistics and applied mathematics to develop trading strategies including Market Making, Statistical Arbitrage and Long Term Strategies on all liquid asset classes. As this group contains some of the finest minds within these fields from top universities, the business is very, very profitable and the package on offer is extremely generous.

Specifically, we seek top students (BS, MS and PhD level) who are entrepreneurial, self-starters and enjoy being in an intellectually challenging and dynamic environment. The caliber of individuals within this group is incredibly high so only the very best can be considered.

Depending upon your background, duties and responsibilities may include:

- Apply strong knowledge of programming to support the development of our advanced trading systems and infrastructure
- Translate mathematical models and algorithms into code
- Conduct and implement quantitative research on financial markets data applying various different techniques to predict and monetize trading signals
- Back test and implement trading models and signals in live trading environment

Minimum qualifications will include a combination of the following:

- Strong programming experience with C++/OOD; Experience with one or more statistical packages (e.g. R, Matlab) and exposure to one or more scripting languages (e.g. bash, Python); experience with the Linux Environment and network programming is strong plus
- Strong Statistical analysis (time series analysis, ANOVA, experiment design, etc); Knowledge of probability theory (Bayesian theory, Markov chain, stochastic processes, etc); Experience applying advanced mathematical & statistical techniques to complex data intensive problems
- Advanced training from leading academic institutions in Computer Science (including Machine Learning, AI or related fields), Engineering, Mathematics, Statistics, Economics /Finance or related field

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Application Process

Please submit your Resume, Cover Letter and your GPA (with class ranking, if applicable)