Portfolio Management & Investment Solutions

Data Scientist / Data Analyst

Associate / Assistant Vice President

What you will produce:

- Investment strategies by developing data models that forecasts cashflow produced by stores scattered across regions and consumption sectors in China
- Risk management models that guide and optimize asset allocation
- Pricing models of single asset and portfolio to support the structured products origination and transactions
- Proprietary data and index products to support internal and exchange participants' investment decisions regarding the investment and trading of the new asset class

Your typical day:

- Research and developed forecasting model for alpha via historical proprietary datasets and external datasets
- Engage with clients and external vendors regarding the pricing of assets and the development of index and data products
- Perform simulations and backtestings on proposed forecasting model and to manage fund performances
- Collaborate with R&D teams to develop database/datasets, algorithm, models, and technology tools to facilitate portfolio management

What we would like to see:

- Ph.D. or Masters in computer science, mathematics, statistics or other field requiring quantitative analysis from top institutions; for Masters we prefer a 2+ year of relevant working experience
- Experience in Machine Learning. Experience in the financial industry (especially quantitative analysis) is preferred but not compulsory
- Programming expertise in Python, C++, Java or C#
- Programming skills in SQL, PL-SQL or T-SQL
- Experience in database infrastructure design is a strong plus
- Strong interest in mining for insights and patterns from novel data

Location: Hong Kong

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