



HTTS – High Tech Trading System Fund

Data Scientist (m/f)

ARTIFICIAL INTELLIGENCE QUANTITATIVE ANALYST

About us:

High Tech Trading System Fund is a dynamic, innovative, and young spirited systematic privately held fund that considers its employees as a member of their family. We have been growing exponentially in the past year and are looking for a new stellar Data Scientist to join our ranks.

Our fund's robustness is the result of over a decade of research by our visionary leader and many high level academic and technical specialists from around the world. We are backed by one of the major European family offices and with our international presence, we are aiming to become the world's largest systematic fund in the next 10 years.

Mission:

As a part of our R&D team, we are looking for a Data Scientist with 5 years of experience to research, implement and manage systematic trading strategies.

Advanced analytical/statistical/modeling capacity with some experience on high frequency trading and artificial intelligence and strong software-engineering skills are essential. Additionally, communication skills, vision to drive results, a high-level of creativity and great management skills are required.

What you might be doing:

- Develop scalable machine learning components to generalize models to other assets classes.
- Research on new data sources and innovative signal processing techniques.
- Benchmark, back-test, and stress-test models to identify true sensitivities and risks.
- Leverage internal and proprietary data and use first principles to derive features, tools, signals, and trading strategies.
- Help building the infrastructure to ensure scalability, automatization, management and monitoring of multiple strategies.
- Target return of 5% monthly.

What your background might look like:

- PhD degree or advanced experience in a quantitative field (mathematics, statistics, computer science, quantitative finance, data science)
- Experience with various data sources (market data, alternative data, limit order book)
- Strong statistical/modeling skill, including data mining, machine learning, optimization, signal

processing, information theory, stochastic calculus.

- Strong knowledge of back-testing methods, model assessment, model selection and strategy research
- Proficient in at least one of the following programming languages: Python, MATLAB, R, C++
- Experience with the Python data science stack: pandas, sklearn, Tensorflow/Pytorch, numpy, scipy - or similar

Why you should apply:

- You will be working in a family atmosphere.
- Startup environment - your opinion will really count.
- A leading-edge technology to help you bring out the best of your work capacity.
- Offices in France (Paris) and Switzerland (Geneva).

We know a diverse and inclusive workforce brings divergent viewpoints and perspectives to the company. We are convinced that with many brilliant minds working together, we will achieve our goals.

Lokacija: Sarajevo, Zagreb, Beograd

Datum objave: 08. Apr 2021.

Datum isteka: 08. May 2021.