

Quantitative Analyst Intern

Athena Capital Research is a global quantitative investment manager with offices in New York and Hong Kong. With strengths in technology and finance, we combine discipline and creativity to achieve success in the growing field of automated trading. The Hong Kong office is Athena's Asia headquarters and manages the firm's highly successful Asia-focused strategies. Formed in 2003 and in Hong Kong from 2010, this office is a well established and rapidly growing part of the global firm. We are looking for exceptional individuals to join our elite team.

Job description

Work directly with the lead quantitative developer and assist the strategy team by applying your analytical skills and writing programs to assess and support trading strategies.

Key Responsibilities

- To conduct quantitative research on market microstructure and conditions
- To analyze strategy performance and execution quality
- To automate analyses and reports
- To create, maintain, and enhance research tools and libraries
- To provide ad hoc support to strategists

Requirements

- BS, MS, or Ph.D. in a technical, scientific, or quantitative field
- Statistical modeling, time series, machine learning, or big data
- Familiarity with a scripting language (Python preferred)
- Proficiency in Matlab/R
- Exposure to Linux/UNIX environments and bash
- Exposure to MySQL or similar database systems
- Some experience with C/C++/Java

Desired Skills

- Experience with python data and computational libraries
- Knowledge of common design patterns
- Coursework and/or working experience in finance
- Strong desire to meet and conquer challenges against other market participants
- Hands-on, self-motivated individual
- Hard working, creative, and competitive
- Team player open to discussion and sharing of ideas
- Strong communications skills

Software Engineer Intern

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Job description

We are looking for well-rounded and driven individuals with a strong background in Computer Science. The Software Engineer Intern will work directly with our development team contributing to our in-house tools and frameworks.

Key Responsibilities

- Investigate areas for systems improvement
- Contribute to in-house custom-built tools and frameworks
- Work with quants and traders on researching high frequency trading strategies
- Stay current with the new technologies

Requirements

- BS or MS degree in Computer Science or a scientific or engineering field
- Excellent C++ coding skills
- Experience with UNIX-based systems
- Experience with scripting languages, Python/Ruby/Perl
- Familiarity with open source software
- Great attention to detail
- Inquisitive mind with a desire to solve problems and get things done
- Strong communications skills and good ability to multi-task
- Capable of working independently as well as part of a team
- Learn quickly and apply new skills effectively

Desired Skills

- Experience with Linux kernel/module development
- Fluent in English and Mandarin Chinese
- Strong background in math and statistics
- Matlab and/or R
- Extensive experience using Boost
- A history of contributing to Open Source Software