

Quant Economist

London

Macrosynergy is looking for a Quant Economist to join its Quantitative Research Team.

The role:

The candidate will contribute to the construction of the J.P. Morgan Macrosynergy Quantamental System (“JPMaQS”). JPMaQS is a service that makes it easy to use quantitative-fundamental (quantamental) information for algorithmic trading as well as for discretionary trader support tools. The system is designed to become the leader and global standard in macro quantitative fundamental information for trading and investment strategies.

JPMaQS is live in beta version, and we aim to greatly expand its scope to include all major macroeconomic information categories across all tradable currency areas.

We will also develop systematic trading strategies based on that information to be used in the development of financial products and for portfolio managers. An important aspect of the work is to replicate back-testable history of markets’ information states by use of historic data vintages, sequential estimation & adjustments, and statistical learning.

Macrosynergy has developed tools to retrieve and process vintage-grade data from various public and private data vendors and sources. The candidate’s role will be to help us maintain and expand the content of the system by bringing in economic and financial markets domain knowledge to the team.

The challenge:

Making economic data “tradable” for institutional investors poses a vast range of challenges including an in-depth understanding of international economic and financial data, integration of non-quantitative information, seasonal and calendar adjustment and econometric estimation and forecasting.

Qualifications:

The key technical requirements are:

- Quantitative background in Economics or Finance
- Proficiency to program in Python
- Strong familiarity with econometrics & statistics
- Familiarity with financial market analysis
- Strong interest in economic and financial data
- Your core values must include strong work ethic with a sense of responsibility and integrity, being comfortable with working in a small project team, and enjoyment in solving technical problems.

You will greatly benefit from this assignment, if

- you are conscientious, maintain a good attention to detail, are hardworking and have a ‘can do’ attitude;

- you like finding innovative solutions for difficult problems; and
- you wish to upgrade your know-how and standing in the financial industry.

The candidate will work in a collaborative environment together with software engineers responsible for putting into production the entire workflow, as well as data engineers responsible for feature constructions.

The position is suitable for candidates who can “hit the ground running” and have worked for at least 2 years in the financial services industry. We are looking for candidates to work from our central London (UK) office.

About the company

Macrosynergy is a pioneer of quantitative fundamental, or quantamental, macro trading strategies - advanced quantitative methods with fundamental information. Modern statistical learning and macroeconomic research are complementary and essential for efficient, ethical, and sustainable investment management. We help asset owners and managers in all stages of macro quantamental investment management based on nearly three decades of experience across asset management, proprietary trading and macroeconomic research.

Application

Please apply by sending a covering letter and your CV to opportunities@macrosynergy.com. Interviews will be conducted on an ongoing basis.