

Quantitative Java Developer



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FinAnalytica provides its clients a fundamental paradigm shift in the way risk management software influences decisions. While the vast majority of commercially available systems rely on models based on normal distributions, **FinAnalytica** has taken a leap forward developing fat-tailed models that account for non-normal and skewed asset returns.

The company has assembled an exceptionally innovative and highly ambitious team of globally active risk management software professionals and strategic partners. They strive constantly to deliver the most advanced portfolio risk analytics software solution to the world's leading investment managers globally.

FinAnalytica markets **Cognity**, a suite of advanced portfolio risk management software products that are designed to help investment professionals measure risk accurately and construct more profitable optimal portfolios. Using **Cognity** risk analytics, traditional and alternative asset managers achieve significantly higher risk-adjusted returns.

We are expanding our team in Sofia looking for a motivated and excellence-driven IT professional to join the team at the position of **Quantitative Java Developer**.

Job Description:

Develop and maintain the company core product analytical modules. This includes Market Risk, Stress Testing, Portfolio Optimization, and Financial instruments valuation calculators. A successful professional working on that position should be able to demonstrate good level of team work and cooperation with the company's Quants, Client Services and Development teams.

Responsibilities:

- Good knowledge and some experience of **Java** or other object oriented language.
- Excellent analytical and decision making skills.
- Working level of English.
- Excellent communication skills and ability to negotiate and explain details.
- Strong problem-solving and troubleshooting abilities.
 - Solve the following problem: *Given a matrix, find the average of the elements of an arbitrary sub-matrix in constant time.*
- Strong team player.
- Proactive person.

Advantages:

- Knowledge in C/C++ or .NET is a plus
- Good mathematical background in calculus/statistics/numerical methods will be a strong advantage
- Server-side Java development, Java EE
- Experience with large-scale projects

The company offers:

- Unique career opportunity for the local market to build a career in an innovative niche industry and be part of the global trends
- Chance to enhance both technical expertise and business skills in a customer-centric organization
Market-tuned remuneration package and open-minded work environment
- Opportunity to work with a team of highly motivated, talented, young professionals.
- The potential to tackle non-trivial, computationally and data intensive problems throughout the full development cycle of Cognity, its flagship **homegrown** product, an award winning risk management solution based on a **patented** modeling approach.

If you are interested in this position and believe that your qualifications match those requirements, please send your CV and cover letter to careers@finanalytica.com. Only a shortlist of approved candidates will be contacted over the phone.