Quantitative Researcher

FactSet (NYSE:FDS | NASDAQ:FDS) delivers superior analytics, service, content, and technology to help more than 85,000 users see and seize opportunity sooner. We are committed to giving investment professionals the edge to outperform, with fresh perspectives, informed insights, and the industry-leading support of our dedicated specialists. We're proud to have been recognized with multiple awards for our analytical and data-driven solutions and repeatedly ranked as one of Fortune's 100 Best Companies to Work For and a Best Workplace in the United Kingdom and France. The Analytics SBU is responsible for the strategy, execution and development of products that will establish FactSet as the premier technology partner for the Analytics investment community. The FactSet Research group is currently looking to fill the position of Quantitative Researcher to research and develop the underlying libraries and add-ons of the holistic FDS Open Quant solution. The research team is responsible for defining, establishing and maintaining the quality of the analytics delivered to clients via the FactSet workstation, applications and data feeds. The successful candidate will establish FactSet as a market leader in Quant Analytics through original research, publishing in academic journals and timely integration of this research into FactSet applications. To achieve this, strong communication between Research, Product Development, Engineering and Sales specialists is essential.

Responsibilities:

• Design and develop tools and utilities for building and evaluation of trading signals
Back test and implement trading models and signals.
• Work closely with Product Development and Engineering teams on implementation of research ideas and ensure the analytics as implemented are accurate and of high quality.
• Work with the rest of QRD on risk models, optimization and alpha-models integration within the Quant Environment.
• Facilitate the sales process by dialing into or attending client meetings in person as the research lead. Become an in-house expert. More effective sales pitches targeted at client workflows, resulting in higher ASV generation
• Work closely with Marketing to write, publish, promote research papers.

Required Skills:

• Advanced degree in mathematics, physics, statistics, or related field (PhD preferred)
• Excellent analytical skills, with strong attention to detail
• Proven experience working with large data sets and performing statistical analysis using Python, R, Matlab, or similar packages
• Prior experience using FactSet is a plus

Highly Desired:

• Knowledge of FDS Data Sources, OpenFactset and Quantopian Enterprise is a strong plus
• Professional experience within quantitative finance is a plus

If you enjoy a fast-paced work environment with opportunities for growth, development and success, then please send your resume to georgi.mitov@factset.com and ivan.mitov@factset.com