Senior 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 Senior 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:

• Manage internal development of libraries and packages including functional definition, design, scope; Leads a small team of quants to facilitate the libraries implementation.
• Promote the FDS Open Quant solution and all associated technology through case studies and whitepapers.
• Works closely with Quant Strategy on aligning with Quant Platform design and capabilities with Strategy
• Work with the rest of QRD on risk models, optimization and alpha-models integration within the Quant Environment
• Supports the BL SE and PD Leads in his role to define technology stack and architecture necessary to implement the Platform design.
• Manage quant-technology integration aspects with 3rd party providers of packages and platforms including QE;
• Collaborates closely with Specialty sales.
• Collaborates closely with CTS as the main Data provider; Work to enhance and co-develop QE functionalities as a key partner in the space

Required Skills:

• Degree in mathematics, physics, statistics, engineering or quantitative finance
• Extensive experience (5+ years) with building and delivering Python-, R- or related technologies-based quantitative solutions, including strong knowledge of equity markets and strategies, alpha-signals construction, alternative data signals extraction, and fundamentals of machine-learning
• Strong communication and interpersonal skills
• Detail-oriented with the ability to see the big picture
• Ability to supervise and work on multiple projects simultaneously
• Enthusiasm, strong sense of initiative and projects ownership capacity

Highly Desired:

• Knowledge of FDS Data Sources, OpenFactset and Quantopian Enterprise is a strong plus
• PhD degree

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