

Job Title: Junior Research Scientist

Reports To: Senior Research Scientist

About AlphaSimplex

AlphaSimplex Group, LLC is a Cambridge, Massachusetts-based investment management firm that specializes in researching and analyzing market behaviors and risk. Using these insights, AlphaSimplex manages liquid alternatives and portfolio solutions with an emphasis on managing risk and helping investors focus on their long-term goals. AlphaSimplex is an affiliate of Natixis Investment Managers and manages over \$7 billion in institutional and mutual fund assets.

The AlphaSimplex Need

AlphaSimplex has an established and strong track record with its liquid alternative mutual funds. Working closely with Natixis Investment Managers' distribution team we have created a strong presence and generated significant inflows for these products. We have also established a solutions business where we are providing model portfolios to a few key platforms. We are looking for a Junior Research Scientist to help us continue to innovate and improve our products.

General Characteristics/Position Objective

AlphaSimplex is looking for a Junior Research Scientist who will work with Senior Research Scientist(s) and our Chief Investment Officer to help execute quantitative research on our liquid alternative strategies using statistics, mathematical modeling, and machine learning.

Primary responsibilities

- Assist in the preparation and analysis of data used to research investment strategies
- Assist in the design, implementation, and analysis of non-structured and new sources of data
- Assist in the development of new investment strategies and new risk management models
- Assist in the design and development of analytics for the portfolio management team and investors

Required Knowledge/Skills/Abilities

- Keen intellect
- Independent problem solving ability
- Strong attention to detail
- Ability to listen well and communicate clearly
- Strong writing ability
- Strong quantitative background with coursework in areas including linear algebra, statistics, optimization, finance, economics, and computer science
- Extensive programming experience, preferably MATLAB
- Familiarity with database systems, e.g. SQL, postgres, or similar a plus.

Educational/Experience Requirements

- Undergraduate, masters, or Ph.D. degree in computer science, economics, engineering, finance, statistics, or related field