



Job Title: Research Intern

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 investment products. Our success in this area stems in part from our innovative research culture: we apply ideas from a number of fields to the task of building and improving our investment strategies. To reinforce that culture, it is important to evaluate new ideas and fresh perspectives. To this end, we are looking for a creative, independent thinker with strong quantitative skills to join our research group for the summer.

General Characteristics/Position Objective

AlphaSimplex is looking for a research intern who will execute challenging quantitative projects using machine learning, statistics, and mathematical modeling. Past projects covered topics such as robust portfolio optimization, investment flow forecasting, and strategy style analysis. Projects will involve exposure to key analytical techniques useful for quantitative finance.

Primary responsibilities:

Learning

- Rapidly learn foundational terms, concepts, and analytic tools
- Learn additional statistics/machine learning/optimization techniques as necessary

Doing

- Execute research projects
- Present results to research group

Required Knowledge/Skills/Abilities

- Creativity and curiosity
- Independent problem solving ability
- Programming skills, preferably MATLAB
- Coursework in linear algebra, statistics, optimization, finance, economics, and computer science
- Prior experience doing research or a significant class project
- Interest in the similarities and differences between economic theory and the actual functioning of the world
- Strong writing and communication skills

Educational/Experience Requirements

Graduate student or rising senior pursuing a degree in math, CS, economics, statistics, engineering, finance, or related fields

Compensation

Competitive

Interested? Contact careers@alphasimplex.com.