

Job Title: 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 an additional Research Scientist to help us continue to innovate and improve our products.

General Characteristics/Position Objective

AlphaSimplex is looking for a Research Scientist who will work with Senior Research Scientist(s) to develop systematic investment models for our liquid alternatives and solutions strategies.

Primary responsibilities

- Model liquid beta exposures of hedge fund categories and strategies
- Develop value added quantitative models using liquid beta instruments, including futures, forwards, and ETFs
- Assist in the maintenance of production code and portfolio management systems

Required Knowledge/Skills/Abilities

- Keen intellect
- Strong attention to detail
- Ability to listen well and communicate clearly
- Strong quantitative background
- Extensive programming experience
- Passion for the global markets

Educational/Experience Requirements

- Ph.D. in a numerate discipline (or masters with more years of post-graduation experience)
- 1-5 years post-graduation. We would consider educational experience if relevant.

Preferred Skills

- Strong MATLAB programming skills
- Experience in TAA, Global Macro, trend following, or alternative beta modeling
- Investment background, including knowledge of futures, forwards, and other derivative instruments