Drakai Capital SAS
10 Place Vendôme
75001 Paris, France
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PhD - Research Scientist - Machine Learning - Quantitative Credit Trading – Paris

JOB DESCRIPTION

Drakai Capital is a Paris based investment management firm that augments credit investing with technology to deliver consistent low volatility alpha.

We have a strong focus on cross asset strategies with a superior risk-adjusted returns. Our mandate is global, and our trading approach is data driven and leverages the latest advances in machine learning.

We are looking for a PhD responsible for developing our machine learning models and systems. To be successful, you need remarkable skills in mathematics, statistics, and programming.

PRIMARY RESPONSABILITIES

- Research and implement appropriate ML algorithms and tools.
- Extend existing ML libraries and frameworks.
- Develop Machine Learning trading strategies, from data collection, data cleaning, to feature engineering, backtesting and portfolio construction.
- Apply quantitative techniques and market intuition to large financial datasets.

REQUIRED SKILLS

- Recognized PhD in Computer Science or Applied Mathematics.
- Deep knowledge of Mathematics, Probability, Statistics, and algorithms.
- Ability to clearly present complex models and methodology.
- Ability to write robust code in Python.
- Understanding of data structures, data modelling and software architecture.
- Experience with DevOps and MLOps principles and lean development such as Continuous Integration and Continuous Delivery (Jenkins, etc.) is a plus.
- Experience with git principles and tools is a plus.
- The desire to work in a start-up environment.
- Curiosity drive and resourcefulness.

This is an incredibly high-impact role for a junior quant/quant developer (ideally PhD level) working in an entrepreneurial team with high growth potential. Highly motivated candidates are invited to send a resume: careers@drakaicapital.com

STARTING DATE

As soon as possible.