Applied Statistician – Financial Data Modelling, Winton Capital

Do you know your Gaussian from your Poisson? Your exponent from exponential? Dabbled in log-normal or maxed a likelihood recently?
Winton is home to a large multi-disciplinary group of scientists and engineers working collaboratively on challenging problems surrounding automated trading. We are faced with terabyte scale, noisy, non-stationary data and develop novel statistical modelling and data mining techniques to identify information to use as the basis for trading systems.
We’re looking for talented scientists and quant professionals to join our London, Oxford and Zurich research centres.

Responsibilities

- Processing and analysing large datasets to detect hidden signals and patterns.
- Using a data-driven approach to design and develop innovative statistical models which predict price movements.
- Acquiring a sophisticated understanding of our proprietary research techniques for financial data.
- Spending more time sharpening your research skills than applying for grants or pitching to clients.
- Attending internal lectures, workshops and training events and presenting your research for peer review.

Requirements

- A PhD in an applied science, e.g. Statistics, Physics, Mathematics, Signal Processing, Machine Learning, etc.
- Experience of analysing real-world data in a first class research environment or quant group. Exposure to a variety of datasets would be an advantage.
- An advanced level of statistical and mathematical knowledge, with the ability to develop original measures and tests fit for purpose.
- Self-motivation and a track record of delivering research results.
- An enthusiastic and collaborative approach to research and the desire to work with colleagues as smart as you are.
- A creative and enquiring mind.