Company Overview

CLSA is Asia’s leading capital markets and investment group, providing global investors with insights, liquidity and capital to drive their investment strategies. Award-winning research, an extensive Asia footprint, direct links to China and highly experienced finance professionals differentiate our innovative products and services in asset management, corporate finance, equity and debt capital markets, securities and wealth management. As the international platform of CITIC Securities (SSE: 600030, SEHK: 6030), China’s largest investment bank, CLSA is uniquely positioned to facilitate cross-border capital flows and connect China with the world and the world to China. Founded in 1986 and headquartered in Hong Kong, CLSA operates from 13 countries across Asia, Australia, Europe and the United States. For further information, please visit www.clsa.com.

Position Title  :  Quantitative Researcher, Systematic Trading – PhD - Intern

Job location  :  Hong Kong/ South Korea

Key Areas of Responsibilities

• Conceptualize valuation strategies, develop and continuously improve upon mathematical models, and help translate algorithms into code
• Back test and implement trading models and signals in a live trading environment
• Use unconventional data sources to drive innovation
• Conduct research and statistical analysis to build and refine monetization systems for trading signals
• Contribute towards improved systematic trading systems through the techniques of quantitative modelling and machine learning

Requirements

• Enrolled in PhD Degree in Computer Science/ Quantitative subject (Statistics, Mathematics, Engineering, Physics)
• Strong knowledge of probability and statistics (e.g., machine learning, time-series analysis, pattern recognition, NLP)
• Prior experience working in a data driven research environment
• Experience with translating mathematical models and algorithms into code (Python, R or C++)
• Independent research experience
• Ability to manage multiple tasks and thrive in a fast-paced team environment
• Strong team player and open to new ideas with ability to pay attention to details even under pressure
• Strong written and verbal communication skills

If you are seeking a dynamic environment in which to build your career in CLSA, please send your resume to recruitment@clsa.com. Kindly specify the position title and the reference number CityU03 in the email subject for job application.

CLSA may collect personal data from you for purposes relating to your engagement with the Company, including human resource management and other business and internal / external compliance purposes. Any personal information and/or data collected and held by the Company may be used by the Company or transferred (whether within/outside Hong Kong) to any other parties within the Company, subsidiaries and affiliates of the Company, internal or external service providers, or any other relevant parties including governmental or regulatory authorities, for the above purposes.