



<https://fintechnews.hk/job/quantitative-researcher-analyst-associate-vp-derivative-trading-at-crypto-com/>

Quantitative Researcher (Analyst/ Associate/ VP), Derivative Trading

Responsibilities

- research/implement / debug strategies based on tick-level / alternative data High/Mid/Low frequencies delta1 and volatility
- Monitor live strategy performance/debug issues (i.e. specific to crypto exchanges data)
- Contribute and maintain python crypto derivatives delta1 and options analytics/trading pricing/backtesting/optimisation library and webapp tools (flask,javascript)
- Applies machine learning techniques such as feature selection /transformations/normalisation to explore alpha strategies
- Perform data cleaning and identifying outliers
- Implement/back-test cutting-edge ideas and models derived from research papers

Qualifications

- Previous experience in trading firm/hedge fund/investment bank/exchange (2y+)
- Fresh master/PHD graduates are welcomed
- Solid cryptocurrency trading experience
- Masters/PhD in Physics/Maths/Applied Maths/Statistics from top schools
- Excellent python
- Very good math/probability background
- Technical must-haves:

1. Predictive machine learning implementations (tensorflow / xgboost/ sklearn)
2. Backtesting framework (e.g. backtrader)
3. Scientific , high performance python (3y+)
4. Experience in working with Pandas dataframes of several Gb (2y+)
5. Unix scripting, Automation scripts
6. Git

- Technical good-to-haves : Flask , Javascript ,HTML, crypto exchanges connectivity /data download , SQL, Xgboost, Tensorflow, Scikit learn, Seaborn

Job Benefits

- We offer an attractive compensation package working in a cutting-edge field of Fintech.
- Huge responsibilities from Day 1. Be the owner of your own learning curve. The possibilities are limitless and depend on you
- You get to work in a very dynamic environment and be part of an international team
- You will get to have involvement in developing brand new products from scratch using latest technologies alongside with a passionate and talented

Hiring organization

Crypto.com

Crypto.com was founded in 2016 on a simple belief: it's a basic human right for everyone to control their money, data and identity. With over 10+ million users on its platform today, Crypto.com provides a powerful alternative to traditional financial services, turning its vision of "cryptocurrency in every wallet" into reality, one customer at a time. Crypto.com is built on a solid foundation of security, privacy and compliance and is the first cryptocurrency company in the world to have CCSS Level 3, ISO27001:2013 and PCI:DSS 3.2.1, Level 1 compliance. Crypto.com is headquartered in Hong Kong with a 2000+ strong team.

For more information, please visit www.crypto.com.

Employment Type

Full-time

Industry

Financial Services

Job Location

Hong Kong, Hong Kong SAR

Date posted

September 14, 2021

Apply

team