

## Junior Quantitative Researcher

**JOB TITLE:** Junior Quantitative Researcher

**FULL / PART TIME:** Full Time

**LOCATION:** Amsterdam

**BACKGROUND:** Capstone is a global, alternative investment management firm operating across a broad range of derivatives-based strategies with a deep understanding of volatility. With approximately \$9.2 billion of AUM and 209 employees (as of January 1, 2022). Capstone was established in 2004 and is headquartered in New York with offices in London, Amsterdam, Stamford, and Los Angeles, as well as a new office opening in Hong Kong in 2022. Through strategic insight, market-leading expertise and advanced technology, we seek to anticipate and harness the complexities of world markets, creating unique opportunities for our clients, team and industry.

**OVERVIEW:** We are looking for a Quantitative Researcher with both understanding of financial markets and products, affinity with data processing, automation, statistical modelling and a natural interest in technology. We seek an independent personality with team player mentality and flexibility to handle an ever-changing environment. You will work as an integral member of the Front Office Team in Amsterdam. You will cooperate with other departments in London and New York as required. The ideal candidate for this role is flexible, intellectually curious and adept at creative problem solving.

**RESPONSIBILITIES:**

- Developing active Investment Strategies
- Developing and implementing portfolio analysis and portfolio management tools
- Data processing, data management and data visualization
- Research and Development of Statistical Learning, Machine Learning, Econometrics and Causal Inference techniques applied to financial data
- Maintain relationships internally and with third parties
- Other duties as assigned

**DESIRABLE CANDIDATES:**

- Understanding of financial instruments and its valuations
- Understanding of Statistical Modelling and Machine Learning
- Affinity with software development in a broad range of programming languages (C#, C++, Java, Python, VBA, Ox and R) and applications (MS-SQL (tsql), Bloomberg, R Shiny, Git, Visual Studio, RStudio, MS-Office).
- Knowledge of Windows and Linux (Ubuntu/RedHat) operating systems
- Master's or PhD Degree in Econometrics, Statistics, Mathematics, Physics, Computer Science or a related field
- Independent, but team-player mentality
- Preferably with minimum 2 year of working experience in the financial industry

**REPORTING TO:** Pieter Jelle van der Sluis, Managing Director, Senior Portfolio Manager  
Gerlof De Vrij, Managing Director, Senior Portfolio Manager

**APPLY ONLINE:** [www.capstoneco.com/careers/](http://www.capstoneco.com/careers/)