GUGGENHEIM

People. Ideas. Success.

Job description:

RESEARCH FELLOW

GUGGENHEIM INSURANCE SERVICES – LIQUID STRATEGIES

ABOUT GUGGENHEIM PARTNERS

Guggenheim Partners is a privately held global financial services firm with more than $220 billion in assets under management. The firm provides asset management, investment banking and capital markets services, insurance services, institutional finance, and investment advisory solutions to institutions, governments and agencies, corporations, investment advisors, family offices, and individuals. Guggenheim Partners is headquartered in New York and Chicago and serves clients around the world from more than 25 offices in eight countries. For more information about Guggenheim Partners, visit **guggenheimpartners.com**.

ABOUT GUGGENHEIM INSURANCE SERVICES

Guggenheim Insurance Services offers a unified set of advisory services to ensure efficiency and long-term success for insurance companies. GIS advises insurance company management teams on topics including asset liability management, best actuarial practices, capital management, cost structure benchmarks, expense management, M&A strategy and execution, product development, product strategy, and transactions and products.

ABOUT THE POSITION:

Guggenheim Insurance Services is seeking Research Fellows to join its Liquid Strategies team for periods that range 3 to 6 months. Reporting to the Head of Liquid Strategies, this person will join a strong team, working on extremely high-profile projects. The ideal candidate will have solid development skills in Python, R and Matlab, with C++ as a plus. In addition s/he will have a strong background in applied math, particularly machine learning, signal processing and time series analysis. Following the successful completion of the program, Research Fellows will be offered a permanent full-time or part-time position as quantitative researchers. The position is located in New York.

SPECIFIC RESPONSIBILITIES INCLUDE:

- Developing proprietary investment strategies and meta-strategies
- Contributing to the solution of complex and challenging mathematical problems applied to investment products

SKILLS & EXPERIENCE REQUIRED:

- Ph.D. (completed or in progress) in mathematics, applied mathematics, statistics, computer science, operations research, etc.
- Excellent development skills in Python, R and Matlab; C++ a plus but not required
- Expertise in machine learning, Bayesian statistics, signal processing and time series analysis.
- Familiarity with market microstructure theory and practice is a plus, but not required.
- Ability to handle large datasets, parallelization, cloud computing, efficient numerical algorithms, etc.
- P-side knowledge preferred over Q-side
- Proactive and solutions-oriented; innovative and results-driven
- Ability to share code and participate in the development of software with multiple contributors
- Ability to absorb new information quickly
- Comfortable in a fast paced environment
- Comfortable juggling multiple projects and managing time independently
- Excellent communication skills

To succeed in the Guggenheim culture, candidates must be self-starters and strive for results. We are looking for people who operate as business owners, adhere to the highest standards, and think creatively to realize opportunities, wherever they may be.

Guggenheim Partners is an Equal Opportunity Employer committed to a diversified and inclusive workforce. To apply, please contact Ms. Jennifer Quent, 212-518-9584, **Jennifer.Quent@guggenheimpartners.com**.