

Date: Fri, 15 Jul 2016 11:28:37 +0200

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Subject: Job opportunity in ARPM

At ARPM we are looking to add new resources for our Advanced Risk and Portfolio Management program.

The company

ARPM, LLC (www.arpm.co) is a privately held research institution based in New York City, directed by Attilio Meucci.

ARPM's mission is to spread Advanced Risk and Portfolio Management ideas and techniques in the financial industry and in academia.

The opportunity

ARPM is looking for new consultants for its research project in Advanced Risk and Portfolio Management (see also <http://www.arpm.co/jobposting/>).

The job, which requires a full time commitment, consists of reviewing and coding case studies in advanced quantitative finance.

The consultant will work remotely from home or from one of the affiliate universities, communicating via multi-media with other members of the ARPM team.

The position represents an excellent academic experience for applicants who intend to pursue a PhD, which ARPM may sponsor.

The position also presents a great opportunity for candidates (that maybe have already a PhD) who wish to remain in the financial industry.

Indeed, the learning curve is constantly steep, and the compensation is competitive.

The candidate

- Master's level degree in Physics, Mathematics or

Economics (the PhD or master's degree in Quantitative Finance is a plus)

- Good knowledge of multivariate calculus, linear algebra, multivariate statistics, probability, financial mathematics

- Proficiency in LaTeX

- Proficiency in MATLAB, Python, or similar programming languages

- Working knowledge of English

Compensation

22,000 euros per year (Graduate)

24,000 euros per year (Master in Quantitative Finance/
PhD)

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