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At ARPM (the company for which I work) we are looking to add new resources for our Advanced Risk and Portfolio Management program.

The firm

ARPM – Advanced Risk and Portfolio Management is a privately held research institution, directed by Attilio Meucci, based in New York City with virtual offices world-wide. ARPM's mission is to set and disseminate the standards for advanced quantitative risk management and portfolio management across the financial industry: asset management, banking, and insurance.

The opportunity

ARPM is looking for a new researcher-in-training for a minimum period of 6 months, indefinitely extensible. The successful candidate will review and code practical

case studies and theoretical examples in quantitative finance, contributing to the ARPM Lab. The successful candidate will work full-time, remotely, constantly communicating via multi-media with the other members of ARPM.

The ARPM researcher-in-training position represents a great opportunity for candidates with strong academic background, who wish to apply to real problems in finance the rigorous, research-oriented approach acquired in their schooling.

The progression

ARPM emphasizes the constant intellectual growth of its resources. For the first 6 months the researcher-in-training will be focused on specific projects. At the end of this period (s)he will conduct a presentation on the topics covered.

Then, (s)he will start broadening his/her scope, attending the presentations of their peers and seniors, working on broader projects, and acquiring hands-on-knowledge of all the topics of the ARPM Lab. The

approximate time required to attain the required level of familiarity with the ARPM Lab is: two years for a recent master's graduate; one year for a recent PhD graduate.

When ready, the researcher-in-training will be tested on all such topics with an exam. If successful, (s)he will conclude his/her training period, attaining the title of ARPM researcher. The ARPM researcher will then engage in highly quantitative projects with ARPM clients, becoming a profit center.

The candidate

Master's degree in mathematics, physics, engineering, computer science, statistics, data science, quantitative economics.

PhD in hard sciences or master's degree in quantitative finance is a plus.

Very strong command of foundational mathematics, including multivariate calculus and linear algebra.

Good knowledge of statistics and probability.

Proficiency in MATLAB, Python, or similar programming languages.

Good command of English.

Compensation Competitive

For more information, please visit arpm.co and/or contact us at info@arpm.co

ARPM - Advanced Risk and Portfolio Management®