The job I am looking at is a data scientist at Facebook (<https://www.facebook.com/careers/jobs/a0I1H00000LCNWKUA5/>). The top line item they look for is someone with a 2+ years of quantitative work experience along with a BS/BA or advanced degree with a quantitative focus. Experience writing in a programming or scripting language and work utilizing a statically language such as R or SAS is also preferred. Being able to come to conclusions using statistical methods and articulate results are also important to this role. Finally, the preferred qualification is to have experience using Hive or Hadoop.

I have worked on a portfolio management team as both an analyst and portfolio manager for about five years. We manage quantitative and systematic portfolios where general objectives are given but we must find the most optimal way of achieving goals. When presenting our results to fund managers, we use attribution and other statically analysis to support our practices. Besides managing funds, I own and maintain a proprietary R package used for data scrubbing and cleaning, along with trade preparations and systematic data checks. I have also written a number of applications in C# and Python in the past, but most of those have been reworked and implemented in my R package. Before I worked at Russell I got my master’s in computational finance and risk management from University of Washington and got my undergraduate in physics. As of right now I do not have any experience working with Hive or Hadoop, but it is something that I want to be more familiar with before year end.