# Job Notification Form, IIT Delhi

# Company Overview

Name: Millennium Management

Website: www.mlp.com

Company Type: Finance

Description:

Millennium Management is a global investment management firm founded in 1989 that manages approximately \$52 billion in assets. Millennium has more than 3,000 employees with offices in the United States, Europe and Asia.

Over the last 30+ years, our mission has remained constant: to deliver the alternative investment industry's highest quality returns to our investors, and to maintain a commitment to our principles of integrity, discipline and excellence.

We employ a global multi-strategy investment approach, opportunistically engaging in a broad array of trading and investing strategies across a wide group of diversified managers.

Our specialized divisions have built and continually evolve our core infrastructure platform. This enables our trading teams to independently pursue unique investment strategies within one centrally-driven risk and operational framework. Millennium has differentiated itself from other alternative investment management firms through our consistent ability to generate high quality returns for our investors.

Millennium's unique framework has created what we believe to be a sustainable and scalable organization aligned in partnership with our investors. Our dedication to our mission has defined Millennium as an industry leader over our 30-year history.

### Job Details

**Designation:** Quantitative Researcher

**Type:** Finance

Place of

of Mumbai

Posting:

Job Details: Millennium

Millennium is a global investment management firm with more than \$50 billion in assets under management and a 30-year track record of pursuing the alternative asset management industry's highest quality results. We seek to pursue a diverse array of investment strategies. We design and build some of the most sophisticated tools and functions in the industry and operate at a scale that few others can match. We were founded on the belief that innovation and results come from creating opportunities for talented, independent-minded individuals. We empower our employees to deliver exceptional outcomes.

Job Description

Be part of a new and growing team within the firm's Quantitative Strategies Central Research group. Quantitative researchers develop proprietary alpha signals and algorithms for global equities and futures markets using advanced mathematical and statistical techniques in conjunction with exceptional problem solving skills. We will train you to efficiently conduct innovative research.

Location Mumbai, India

#### **Primary Responsibilities**

- Analyze datasets using machine learning/statistical/applied math/econometric techniques
- Develop predictive signals for financial markets
- Develop and rigorously test models
- Develop trading algorithms for profitable implementation of models
- Review academic literature and attend conferences in relevant areas such as empirical finance, market microstructure, machine learning, and computational statistics

#### Desirable Qualifications

- Bachelors, Masters or Ph.D. degree in Mathematics, Computer Science, Statistics, Physics, Electrical Engineering, or a related area
- Demonstrable track record of academic excellence in your areas of specialization
- Experience with machine learning and statistical applications desirable

No prior experience in the investment field is required

#### Required Programming Skills

- Proficiency in at least one major programming language such as C/C++, Java or Python
- Statistical programming skills using Python or R or Matlab a plus

Joining By:

1 August 2022

### Salary Details

CTC:

6,000,000 INR Per Annum

Gross:

4,500,000 INR Per Annum

CTC

o Salary: Annual base of INR 4,500,000

Breakup:

o Guaranteed first-year bonus INR 1,500,000

Perks / Bonus: o Relocation cash benefit INR 200,000

### Selection Process

Resume Shortlist: Yes

Written Test:

Yes

Online Test:

Yes

Group

No

Discussion:

Medical Test: No

Personal Yes Interview:

**No. of** 3-5

Rounds:

**No. of** 3

Offers:

# Eligibility

Recruiting PHDs:

Yes

Eligible Departments:

B.Tech in Biochemical Engineering & Biotechnology, B.Tech in Chemical Engineering, B.Tech in Civil Engineering, B.Tech in Computer Science & Engineering, B.Tech in Electrical Engineering, B.Tech in Electrical Engineering (Power and Automation), B.Tech in Engineering Physics, B.Tech in Engineering and Computational Mechanics, B.Tech in Materials Engineering, B.Tech in Mathematics & Computing, B.Tech in Mechanical Engineering, B.Tech in Production & Industrial Engineering, B.Tech in Textile Engineering, B.Tech and M.Tech in Biochemical Engg & Biotechnology, B.Tech and M.Tech in Chemical Engineering, B.Tech and M.Tech in Computer Science & Engineering, B.Tech and M.Tech in Mathematics & Computing, M.Tech in Applied Optics, M.Tech in Atmospheric-Oceanic Science and Technology, M.Tech in Biomedical Engineering, M.Tech in Chemical Engineering, M.Tech in Communications Engineering, M.Tech in Computer Science & Engineering, M.Tech in Computer Technology, M.Tech in Construction Engineering & Management, M.Tech in Control & Automation, M.Tech in Energy & Environment Technologies and Management, M.Tech in Energy Studies, M.Tech in Engineering Analysis & Design, M.Tech in Environmental Engineering & Management, M.Tech in Fibre Science & Technology, M.Tech in Geotechnical and Geoenvironmental Engineering, M.Tech in Industrial Engineering, M.Tech in Industrial Tribology & Maintenance Engineering, M.Tech in Instrument Technology, M.Tech in Integrated Electronics & Circuits, M.Tech in Materials Engineering, M.Tech in Mechanical Design, M.Tech in Molecular Engineering: Chemical Synthesis & Analysis, M.Tech in Optoelectronics & Optical Communication, M.Tech in Polymer Science & Technology, M.Tech in Polymer Science and Technology, M.Tech in Power Electronics, Electrical Machines & Drives, M.Tech in Power Systems, M.Tech in Production Engineering, M.Tech in Radio Frequency Design & Technology, M.Tech in Rock Engineering & Underground Structures, M.Tech in Solid State Materials, M.Tech in Structure Engineering, M.Tech in Telecommunication Technology & Management, M.Tech in Textile Chemical Processing, M.Tech in Textile Engineering, M.Tech in Thermal Engineering, M.Tech in Transportation Engineering, M.Tech in VLSI Design Tools & Technology, M.Tech in Water Resources Engineering, M.Sc in Chemistry, M.Sc in Cognitive Science, M.Sc in Economics, M.Sc in Mathematics, M.Sc in Physics, B.Tech in Civil Engineering and M.Tech in Geotechnical and Geoenvironmental Engineering, B.Tech in Mechanical Engineering and M.Tech in Thermal Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Civil Engineering and M.Tech in Structural Engineering, B.Tech in Civil Engineering and M.Tech in Construction Engineering & Management, B.Tech in Textile Engineering and M.Tech in Computer Science & Engineering, B.Tech in Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Chemical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Production Engineering, M.S.(R) in Applied Mechanics, M.S.(R) in Biochemical Engineering and Biotechnology, M.S.(R) in Biological Sciences, M.S.(R) in Telecommunication Technology and Management, M.S.(R) in Civil Engineering, M.S.(R) in Chemical Engineering, M.S.(R) in Computer Science & Engineering, M.S.(R) in Electrical Engineering, M.S.(R) in Sensors,

Instrumentation and Cyber-physical System Engineering, M.S.(R) in Automotive Research and Tribology, M.S.(R) in VLSI Design Tools and Technology, M.S.(R) in Mechanical Engineering, M.S.(R) in Materials Science and Engineering, M.S.(R) in Information Technology, B.Tech in Civil Engineering and M.Tech in Water Resources Engineering