

# **Tech Lead - Quantitative Research Development Team**

# **About AQR Capital Management**

AQR is a global investment management firm built at the intersection of financial theory and practical application. We strive to deliver superior, long-term results for our clients by seeking to filter out market noise to identify and isolate what matters most, and by developing ideas that stand up to rigorous testing. Underpinning this philosophy is an unrelenting commitment to excellence in technology — powering our insights and analysis. This unique combination has made us leaders in alternative and traditional strategies since 1998.

AQR takes a systematic, research-driven approach, applying quantitative tools to process fundamental information and manage risk. Our clients include institutional investors, such as pension funds, insurance companies, endowments, foundations and sovereign wealth funds, as well as financial advisors.

## Job description:

### The Team

Technology has long been essential ingredient to our success, and as a Tech Lead in **Quantitative Research Development (QRD)** team you will be knee-deep in mission critical challenges that make our investment ideas a reality. Collaborating side by side with researchers and portfolio analysts, you will be responsible for designing and implementing proprietary systems and tools that drive the quantitative strategy research and systematic investing that powers AQR.

#### Your Role

As a Tech Lead in Research in in Quantitative Research Development team, you will build or extend our:

- Global asset signal, data and risk estimation infrastructure incorporating millions of data points
- APIs leveraging cloud computing and cutting-edge visualizations
- High-performance distributed compute/distributed storage infrastructure for historical simulation/back testing engine for vetting new alpha strategies
- Infrastructure for our ML/NLP based signals
- Bespoke technology solutions that satisfy the needs of specific asset classes and research needs

You will partner with not only local but also global team of engineers and researchers for successful product delivery. You would be expected to lead initiatives both in technology transformation and business driven projects along with significant individual contribution along with guiding and mentoring junior team members.

## What You'll Bring



- BS/MS/PhD in Computer Science, Computational Finance, Data Science, or related discipline
- 8+ years of software development experience
- Hands on programming experience with mastery over at least one programming language out of Python, Java, C++/C#
- Hands on experience in Python programming is desirable
- Experience of design and architecture
- Ability to lead technology initiatives through the development lifecycle and to manage workstreams within overall project
- Ability to guide and mentor junior team members
- Outstanding communication skills
- An interest in quantitative finance (no finance / trading experience required)
- Experience with Python / NumPy / pandas or similar quantitative stack is a plus
- Demonstrated contributions to open-source software is also a plus
- An aptitude for mathematics, finance and econometrics is desired

## Who You Are

- Mature, thoughtful, and a natural fit for a collaborative, team-oriented culture
- Hard-working and eager to learn in a fast-paced, innovative environment
- Committed to intellectual integrity, transparency, and openness
- Motivated by the transformational effects of technology-at-scale