



Embedded Engineer in Research

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 an Embedded Engineer in Research 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 an Embedded Engineer in Research you will build or extend our:
- Global asset signal, data and risk estimation infrastructure incorporating millions of data points
- Intuitive research APIs leveraging cloud computing and cutting-edge visualizations
- High-performance historical simulation/back testing engine for vetting new alpha strategies
- Bespoke technology solutions that satisfy the needs of specific asset classes and research needs
- Partner with not only local but also global team of research engineers for successful product delivery

What You'll Bring

- BS/MS/PhD in Computer Science, Computational Finance, Data Science, or related discipline
- 5+ years of experience as a programmer with expertise in at least one programming language out of Python/Java/C++
- Work experience as Python programmer is desirable
- Ability to design elegant solutions and the ability to translate design into high quality code
- Good analytical and problem-solving skills



- Good communication skills
- An interest in quantitative finance (no finance / trading experience required)
- Experience with 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