

Job Notification Form, IIT Delhi

Company Overview

Name: Shell Street Labs

Company Type: MNC (Foreign Origin)

Description: Shell Street Labs provides software and data solutions to an array of problems that arise in complex trading strategies. Its scientists use advanced methods in Artificial Intelligence and mathematics applied to Big Data.

We are looking for exceptionally talented scientists with academic and/or professional backgrounds in mathematics, computer science, physics or engineering. If you are a highly motivated, self-starter who has a passion for AI and finance, we would love to hear from you.

Job Details

Designation: Junior Scientist (Ph.D. Entry)

Type: Teaching & Research

Place of Posting: Hong Kong

Job Details: Job purpose

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A Shell Street Labs Fixed Income Machine Learning Scientist will engage in Quantitative Analysis and Artificial Intelligence research linked to Credit/ FX/FI volatility/ Equity/ Rates and Fixed Income Financial Markets. Firstly, expected to assist in building out foundation quantitative tools for Fixed Income Relative Value and FX Volatility Trading. Secondly, perform financial market prediction research on relative value portfolios of bonds, swaps and options using advanced Machine Learning and statistical methods. Thirdly, engage in AI research and development of self-learning algorithms linked to the trading of complex financial instruments. The Scientist will be working with large data-sets, distributed computing and software development.

Duties and responsibilities

- Assist in developing foundation quantitative tools linked to curve constructions, relative value indicators, FI/ Credit/ Equity/ derivative analytics as the case may be, and back-testing methods.

- Perform prediction research on financial data using advanced Machine Learning and Statistical methods.

- Perform AI research linked to training computers to take actions in a highly unpredictable, non-stationary environment. The types of algorithms we are interested in developing are "self learning" in nature in the spirit of AlphaGo Zero.

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- Assist in various logistical tasks such as data acquisition/warehousing/cleaning and configuring High Performance Computer clusters.

- Work with our client's IT department in implementing integrated AI-based solutions.

International: Yes

Joining By: June 1

Salary Details

CTC: 100000 USD Per Annum

Gross: 0 USD Per Annum

CTC Breakup: 75,000 base; 25,000 bonus

Salary details: <https://bfam-partners.workable.com/j/582FED7AD2>

Perks / Bonus: USD 25,000

Selection Process

Resume Shortlist: Yes

Written Test: Yes

Online Test: No

Group Discussion: No

Medical Test: No

Personal Interview: Yes

No. of Rounds: 2-3

No. of Offers: 2

Minimum CGPA: 30

Eligibility

**Recruiting
PHDs:** Yes

**Eligible
Departments:** B.Tech in Mathematics & Computing, B.Tech and M.Tech in Mathematics & Computing, M.Sc in Mathematics, B.Tech in Computer Science & Engineering, B.Tech and M.Tech in Computer Science & Engineering, B.Tech in Textile Engineering 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 Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, M.Tech in Computer Science & Engineering, M.S.(R) in Computer Science & Engineering, B.Tech in Engineering Physics, M.Tech in Applied Optics, M.Tech in Solid State Materials, M.Sc in Physics