## **Job Title**

Intermediate Data Scientist

## **Reports To**

Data Science Lead

## **Company Information**

Haast Energy Trading is an Auckland-based boutique trading firm which focuses on wholesale electricity and gas markets in the Asia-Pacific region. We mix quantitative finance with a fast-paced start-up culture: bring your great attitude to work, not your suit and tie. We only hire the best and pay accordingly.

## **Job Summary**

The role will involve using a range of data science techniques to better understand electricity and gas markets. Often this will involve forecasting the underlying drivers of a commodity’s price, but more basic ad hoc analyses will also be required. The successful candidate will work quickly and efficiently with a focus on delivering useful outcomes. Can’t overstress the need for an efficient, results-oriented candidate. Want to avoid overly academic/perfectionistic data scientists who value the algorithm over the outcome. 80/20 is our motto.

## **Responsibilities and Duties**

* Build/maintain models to forecast commodity prices and their drivers.
* Prepare datasets for analysis.
* Perform ad hoc analyses to support the Portfolio Manager.
* Build and maintain dashboards to visualise key information.
* Communicate insights from analyses.

## **Requirements**

* Demonstrable expertise building statistical/data science models.
* 2-5 years relevant work experience.
* Exceptional academic record. Ideally GPA >=8.
* Preferably a post-graduate qualification in a quantitative subject, ideally statistics or data science.
* Expert in at least one data science programming language, preferably R. The successful candidate will be primarily programming in R with a bit of SQL thrown in. I know I mentioned over the phone that I wasn’t too worried about the specific language, but feedback from the team is a strong preference for R. Knowing R isn’t a dealbreaker – and it’s probably lower priority than the other items on this list – but it’s more desirable than I previously suggested.
* Highly motivated and autonomous. Extremely important for three reasons.

1. They have to be able to deliver without constant supervision/hand-holding. We often work from home so the successful candidate will be unsupervised (at least physically) much of the time.
2. (Referring just to autonomy here), we don’t want them being miserable! Do they love work for the social aspect? If so they may not be fulfilled. Having said this, the team’s generally in the office 2x per week and we’re co-located with Electric Kiwi.
3. (Referring just to motivation here): we work hard and often late – if a discussion starts after business hours or code needs fixing urgently, it’d be nice to have a candidate who is sufficiently motivated/engaged to participate (within reason – not expected if you’re e.g. out to dinner).

* Pragmatic and commercially-minded. Values a useful product over a beautiful algorithm. Extremely important. See previous notes.

## **Benefits**

* Highly competitive remuneration including a generous performance-based bonus. Our base salary band is $90-120 (following your feedback). There may be capacity to go higher for a really exceptional candidate, esp. if they’re more experienced than I noted above (2-5yrs). It’s the bonus however that will probably set this job apart in terms of total remuneration (interested in your thoughts here). Getting the full bonus will be contingent on strong individual and team performance, e.g. it’s not justifiable if the fund doesn’t make money. Ballpark figure: 75% of the base. P.S. please don’t quote the specific figure to candidates.
* Flexible hours and the opportunity to work from home several days per week. Pre-COVID we generally worked from home 3x/week. Re the flexible hours, we all work hard, but do so on our own timetables.
* Great company culture: awesome waterfront location, no dress code, free fruit/snacks, coffee machine and breakfast out once a week.
* Exciting industry (finance/derivatives trading).