I would like to find something that combines as many of the following threads as possible

1 Computer Science:

* designing and implementing algorithms
* writing code
* Designing and building systems
* Graph algorithms

2 Data Science:

* predictive and descriptive
* Machine learning
* Neural nets and deep learning
* Causal inference

3 Quantitative finance

* Factor models
* Quantitative investing
* Portfolio construction and management
* Transaction cost estimation and analysis