

Senior Quantitative Researcher — Models & Strategies (US)

Company: Citadel

Role family: QR | Seniority: Senior | Location: United States (NY/Greenwich/Miami vary by role)

Source (public posting): <https://www.citadel.com/careers/quantitative-research/>

Cluster demand (ground-truth): {"QR": 0.75, "DS": 0.1, "QD": 0.1, "MLE": 0.05, "SWE": 0.0}

Reconstruction method: normalized sections + paraphrased responsibilities/qualifications for QA use.

ROLE SUMMARY

You will develop models that inform systematic strategies and investment decisions. The role centers on rigorous research, massive datasets, and rapid iteration with measurable impact.

KEY RESPONSIBILITIES

- Build statistical and ML models to identify market patterns and opportunities.
- Evaluate diverse datasets to validate ideas and discover new signals.
- Research risk, construct portfolios, and stress-test models under different regimes.
- Partner with engineering to implement research tooling and deploy strategies.
- Maintain a scientific approach: experiment design, reproducibility, and careful measurement.

REQUIRED QUALIFICATIONS

- Strong quantitative background (statistics, math, CS, physics, or similar).
- Experience building and validating predictive models with real-world constraints.
- Ability to communicate results and collaborate across research and engineering.

PREFERRED QUALIFICATIONS

- Experience with market microstructure, optimization, or large-scale simulation.
- Experience with productionization of research outputs.