VEGA

Decentralised derivatives exchange looking for Quantitative Analyst

Start date: April 2019
Location: London, Edinburgh, or remote
Contract type: Full time, permanent
Experience level: Junior (would also consider recent PhD graduates)
Website: https://vegaprotocol.io

This is an opportunity to join a company in the early stages of building a fully open blockchain based derivatives marketplace which decentralises the exchange, trade lifecycle execution, and settlement of financial products.

We are building our research team and looking for a Quantitative Analyst to grow with us and make key contributions to the design of an open, fair and robust platform. This is a great opportunity to join a VC-funded startup based in London's fintech hub.

ABOUT THE ROLE

We are looking for a quantitative analyst with background in mathematics / physics and excellent modelling skills.

We face diverse, complex challenges and will require genuinely new ideas and approaches. Those challenges will include understanding various aspects of the exchange and developing tractable models to capture those or performing sufficiently exhaustive scenario simulations to satisfy ourselves that our approach is robust.

The role has many facets, and at different times you will be expected to provide prototype model code, explain our models and justify our design decisions, and provide production quality risk-model and calibration code for the core product. You will also have the opportunity to publish and publicly present original research papers on innovations in decentralised finance.

You will be joining a collaborative team of academic researchers, product and markets specialists, and software engineers to solve extremely interesting problems involving decentralised finance.

This role reports to the Lead Quant and Head of Product and Markets, as part of the research team.

RELEVANT QUALITIES OR EXPERIENCE

Required

- Either a mathematics / physics PhD or experience working as a quantitative analyst
- Excellent knowledge of PDEs, stochastic analysis, and statistics applied to finance and economics
- Ability to turn real-world problems into tractable models
- Excellent programming skills
- Ability to communicate technical concepts with technical and non-technical team members
- Collaborative

Desirable (but not essential)

- Experience working in financial industry (investment banks, hedge funds, exchanges)
- Knowledge of model calibration, game theory, algorithmic trading
- Knowledge of Python and / or Go
- Blockchain experience
- Interest in or experience with networking (the social kind) / public speaking

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BENEFITS

- Competitive compensation
- Potential for flexible and remote working
- Opportunity to shape cutting edge blockchain innovation
- Inclusive, friendly team

ABOUT VEGA

Vega is building a high-throughput, low-latency platform for decentralised margin trading of financial products. We believe that markets should be open and participants should be benefit from a well functioning marketplace. Our team of 12 are interested in learning from each other and solving complex challenges, with a vibe that can be described as 'relaxed excellence'.

The short-term target is ambitious but achievable: to launch a test network for our decentralised platform in the first half of 2019. We have a working prototype of our system and are well on our way to delivering the first alpha version.

Our project has secured significant funding from Silicon Valley investors and is attracting interest from traders and the technology community. This will be a great opportunity to get to know an exciting, emerging industry.

TO APPLY

Send your CV to jobs@vegaprotocol.io.