

JOB DESCRIPTION - FINANCIAL MATHEMATICIAN

DIVISION

Research and Development

REPORTING

Reports to Senior Partner of Research and Development

PROFILE

Your initial responsibility will be to continue with the development we have started with multi-variate risk analysis models and optimization strategies. Additional responsibilities will include development of the mathematical equations and literature to support this project and other projects as they may arise. You will be working closely with the senior asset managers and assisting them with your technical mathematical expertise. You will be responsible for mathematical research with all new initiatives.

TECHNICAL SKILLS

Experience and knowledge in the following areas is an asset but an authority is not required.

- Experienced working in a MATLAB environment
- Time series analysis
- GARCH and ARMA modeling
- Univariate distribution modeling
- Variance at Risk (VAR)
- Extreme Value Theory
- Peaks over Threshold
- Monte Carlo simulation
- Optimization techniques
- Derivative security modeling (less important).
- Knowledge of copulas

PROFESSIONAL SKILLS

- University degree in mathematics, preferable Masters in Mathematics or Financial Mathematics
- Strong technical and research skills is essential
- Practical experience with the technical skill sets is an asset, however academic experience is acceptable
- Ability to work independently as well as to be effective in a group setting

JOB ENVIRONMENT

- Based in Oakville/Burlington area
- Hardware and Software requirements will be provided
- An office will be provided but there is flexibility to work from home

CONTACT INFO:

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