Genetic Algorithm and Statistical Data Scientist

Location	London / Remote	Type	Permanent
Industry	Finance / Trading	Start Date	ASAP

Company Description

Savernake is a high growth quantitative investment management company specialising in adaptive machine learning. Its core focus is using artificial intelligence and machine-learning systems to trade futures markets, adapting in real time to changing conditions. This approach enables us to produce exceptional returns for our investors whilst protecting against strategy decay.

Culture

The team is made up of highly motivated, quantitative, and technology-oriented individuals as well as strong support from a non-Executive group. It is seeking to expand substantially with additional hires, organisational development, system resources and expansion to additional markets.

The Role

We are looking for a driven, ambitious individual who is experienced with Genetic Algorithms, Statistics, Data Modelling and Processing techniques, ideally with Big Data/Scalable systems experience to help us deliver an accurate and profitable system that can easily be scaled up.

Some of the things you'll be involved in (not limited to) …

Gathering requirements, designing, documenting, implementing, and maintaining a genetic algorithm based, statistical software system that allows modelling and predictions of trading scenarios.

Designing and developing real-time, scalable data processing techniques using appropriate technologies such as messaging frameworks and data streaming.

Assisting in root cause analysis by investigating data quality issues and recommending solutions.

Assessing accuracy of analytics and ensuring accuracy of systems.

You will have the following skills and experience…

Academic qualification in a computer science or STEM (science, technology, engineering, or mathematics).

2+ years of recent, professional experience working with genetic algorithms and statistical modelling. Machine learning, recurrent neural networks and LSTM also desired, but not essential.

Programming skills with either .NET and/or Python.

Experience of Trading Platforms, Low-latency algorithmic trading systems.

Experience with SQL database queries, specifically PostgreSql (but not essential).

Experience or knowledge of container-based systems (e.g. Docker or Kubernetes) and hybrid-cloud solutions would be an advantage.

Excellent communication skills.

Fast learner and self-starter, able to work independently as well as part of a team.