

Quantitative Analyst / Associate – Investment Management



WHO WE ARE

A talent-driven company is by definition a diverse and inclusive place to work. Though we aim to do better every day, we are proud of the workplace we have created.

Pinechip is a long horizon investment management firm serving one client, a single family office based in Hamburg. We dedicate our efforts to expand the freedom and wealth of future family generations through tailor-made investment solutions. These solutions are characterized by their long-term approach, diversification and risk management. With an eye on complexity and competitive advantage, the company internally develops investment solutions as well as seeks external partners to build strategic relationships. While liquid investments are generally preferred, there are situations where illiquid opportunities offer a more compelling risk-return compensation. The team of Pinechip comprises around ten members. The company culture is characterized by an atmosphere of trust and collaboration, intellectual curiosity as well as hard work. Learning for improvement.

WHAT YOU WILL DO

This role is an entry level position based in the investment management team. Quantitative Analysts are applying their quantitative skill set across a broad range of investment problems. Learning from problem-solving but also being trained by experienced investment professionals and external coaches are critical to fostering your learning curve. Examples include:

- Conduct research projects for the internal strategies group, from the statistical testing of hypotheses to the implementation of investment strategies.
- Research and develop quantitative methods for the overall capital allocation.
- Data wrangling: Clean, understand and analyze datasets from various sources.
- Implement tools for the internal quant library.
- As part of our holistic approach, be exposed to:
 - The management of portfolios, execution of trades, cash and collateral management.
 - Support due diligence and monitoring of external investments, for example, in statistical arbitrage or Commodity Trading Advisors.
- Stay up-to-date with academic and market research.
- Present and discuss ideas and projects with the team.
- Update documentation in Pinechip's internal knowledge data base

WHAT WE NEED

- University degree in a quantitative subject (finance/economics with quantitative focus, mathematics, statistics, physics or similar)
- Solid knowledge in the fields of
 - Statistics / econometrics (e.g. hypothesis testing and linear regression),
 - Financial mathematics (e.g. Black-Scholes),
 - Portfolio theory (e.g. mean-variance-optimization and risk parity) and
 - Basic mathematics (especially linear algebra).
- Programming experience in Python, MATLAB, R or similar
- Keen to apply mathematical and statistical concepts in a financial context.
- Intermediate / Advanced English and advanced German language skills are required
- All of the following are a plus but not strictly required:
 - Previous work experience through internships or similar,
 - Advanced university degree,
 - Knowledge of version control systems (e.g. Git) and of query languages (e.g. SQL),
 - Candidacy or completion of CFA, FRM and alike.
- Problem-solving skills
- Team-work and excellent communication skills
- Humility
- Persistence and endurance

WHAT WE OFFER

- Opportunity to grow personally in a collaborative, learning-oriented atmosphere.
- Access to an
 - Internal team of experienced colleagues across many investment-related disciplines.
 - Renowned external investment managers across the world.
- Exposure to an extensive library of data-related problems.
- A modern IT platform striving for “Technology as a Business Partner”.
- Responsibility and freedom in “how” to execute own projects.
- Ability to work in a hybrid work environment.
- Regular social events including stand-up paddling, wine tastings or summer barbecues.
- Continuing education is required and supported by the company.
- A full-time position with a competitive compensation package and holiday policy. There are several other benefits that we will outline through the course of our interviews.

APPLICATION

If you would like to learn more about us and the role, please contact us via hr@pinechip.capital leaving your contact details. We also encourage you to visit our website www.pinechip.capital.

Please send your full application (Résumé and academic / professional references) to hr@pinechip.capital. You will typically hear back from us within one or two working days.