

Software Engineer (Simulator)

WorldQuant develops and deploys systematic financial strategies across a variety of asset classes and global markets. We seek to produce high-quality predictive signals (Alphas) through our proprietary research platform to employ financial strategies focused on exploiting market inefficiencies. Our teams work collaboratively to drive the production of Alphas and financial strategies – the foundation of a sustainable, global investment platform.

Technologists at WorldQuant research, design, code, test and deploy projects while working collaboratively with researchers and portfolio managers. Our environment is relaxed yet intellectually intense. Our teams are lean and agile, which means rapid prototyping of products with immediate user feedback. We seek people who think in code, aspire to solve undiscovered computer science challenges and are motivated by being around like-minded people. In fact, of the 600 employees globally, approximately 500 of them code on a daily basis.

WorldQuant's success is built on a culture that pairs academic sensibility with accountability for results. Employees are encouraged to think openly about problems, balancing intellectualism and practicality. Great ideas come from anyone, anywhere. Employees are encouraged to challenge conventional thinking and possess a mindset of continuous improvement. That's a key ingredient in remaining a leader in any industry.

Our goal is to hire the best and the brightest. We value intellectual horsepower first and foremost, and people who demonstrate an exceptional talent. There is no roadmap to future success, so we need people who can help us create it. Our collective intelligence will drive us there.

The Role: We are seeking an exceptional Software Engineer to join our Simulator team. This position is responsible for developing new features for our back-testing framework that can run simulations for different asset classes at varying frequencies: daily, intraday, and tick-by-tick. The Simulator is written in C++ on Linux, and allows users to embed scripting languages such as Python. The Simulator is used by both researchers to develop alphas and portfolio managers to build strategies. Our team works closely with end users to design and develop new features to continuously improve the existing product.

What You'll Bring:

- Degree in a quantitative or technical discipline from top university (computer science, engineering, etc)
- 3+ years of experience as a software engineer, developing systems at scale
- Demonstrated ability to program in C/C++ and develop multithreading real-time applications on Linux/Unix platforms; familiarity with scripting languages
- Possess in-depth knowledge of network programming and distributed computing
- Modern C++ knowledge (C++14/17, etc)
- C++ template meta programming knowledge,
- Excellent problem solving abilities with strong attention to details
- Mature, thoughtful, with ability to operate in a collaborative, team-oriented culture
- Motivated by the transformational effects of technology-at-scale
- Candidates do not need prior experience in finance, but must have a strong interest in learning about stock and financial markets.

Positions are based in our St. Petersburg or Moscow office.

Interested and qualified candidates please send resumes to HR-Confidential@WorldQuant.RU