Arfima
Financial Solutions

Portfolio Valuation and Risk Management (PhD Level)

CAREERS - OPEN POSITIONS

About us

Arfima Financial Solutions is a consultancy and advisory firm in financial markets and risk management. We specialize in the application of financial engineering principles to concrete, real-world problems, bridging the gap between the academic and the business worlds. Through detailed and holistic analysis, we strive to design practical and tailored solutions that go to the heart of our client's challenges. AFS has broad experience in the analysis of financial markets at the highest quantitative and mathematical standards. Our core services are the pricing of financial products (including exotic derivatives and private equity funds), the analysis and management of financial risk, and regulatory compliance.

About The Role

You will collaborate in the construction of digital-finance tools, implementing database and mathematical finance models in a scalable, usable ways that will serve as tools to build beginning-to-end financial intelligence platforms. The main areas of development are data storage and processing, pricing and risk models, and Green Finance. We are happy to provide the financial background on the run, but require a strong quantitative mindset. The scope of the project requires both a deep study and understanding of the mathematics, as well as a the ability to manipulate them so as to obtain clean and scalable implementations. Autonomy is essential, and we expect admitted candidates to become fully responsible for their assigned parts of the project. Work may include:

- designing generic data-interface modules;
- implementing pricing and risk models;
- implementing generic pricing and simulation engines;
- coordinating with different team members to build a coherent framework;
- contribute to the general project's growth.

Desired Skills and Experience

- PhD in a quantitative subject such as Mathematics, Statistics, Physics, etc.
- Advanced programming level. Python programming skills will be positively valued.
- Mathematical Finance, Numerical Methods, Stochastic Processes.
- Strong communication skills in English.
- Comfortable in a team work environment.

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