



Job Specification

Job Title:	Quantitative Modelling & Research Analyst
Division:	Investments
Full time / Part time:	Full time
Contract type	Permanent
Location:	Zurich

Rothschild & Co.

Rothschild & Co is one of the world's largest independent financial advisory groups. We offer a distinct perspective that makes a meaningful difference to our clients' business and wealth.

With a team of 3,400 talented financial services specialists on the ground in 40 countries across the world, we provide independent advice on M&A, strategy and financing, as well as investment and wealth management solutions to large institutions, families, individuals and governments. As a family-controlled business that has been at the centre of the world's financial markets for over 200 years, we can rely on an unrivalled network of specialists and are known for our track-record of outstanding execution in financial services.

Rothschild & Co Wealth Management

For over 200 years, Rothschild's freedom to offer objective advice and our commitment to personal service have combined to shape and grow our private clients' wealth, building value for generations. Our dynamic growth and ambitious targets in relation to quality, innovation and reliability have created a need for the above mentioned role.

Click here for more information on [Rothschild & Co Wealth Management](#).

Overview of Role

The Quantitative Modelling & Research Analyst will be responsible for maintaining and developing customized asset allocation models and will assist in developing investment proposals for UHNW clients. The candidate should have experience combining fundamental multi-asset analysis with the application of advanced statistical methods with a particular focus on timing and rotation of asset classes, countries, sectors and macro factors. Additionally, the role involves modelling ad-hoc financial analyses, producing client presentations and presenting information to advisors and clients.



Responsibilities

- Support quantitative strategic asset allocation process (data, coding, modelling)
- Rapid prototyping of quantitative models and general tool infrastructure
- Explain model behavior and predictions, identify major sources of risk in portfolios, carry out scenario analyses, provide guidance / debug analytics
- Contribute to research and idea generation for investment strategies using a top-down approach
- Assist in the development of top-down thematic research combined with developing quantitative investment frameworks/screens/sentiment indicators. Extend and develop multi-asset and alternatives investment research
- Maintain and develop top-down analytical models incorporating a variety of asset classes, regions and sector exposures. Multi-factor economic, asset return and sector allocation modelling
- Ability to generate econometric modelling in order to provide macro tools
- Perform detailed investment and operational due diligence on existing positions and new investment opportunities for inclusion in client portfolios
- Quantitative screening of manager universes and asset classes to identify new investment opportunities
- Assisting with investment performance measurement and regular monitoring across all portfolios and products

Education and Qualifications

- Must have graduate degree or higher with a quantitative focus in Applied Mathematics, Statistics, Computer Science or Quantitative Finance



Experience, Skills and Competencies Required

- Must have advanced working knowledge of Python or similar scripting programming language for performing data modeling and analysis
- Preferably one to two years of risk/quant experience in the investment management business with relevant experience in conceptual modelling, statistical analysis, statistical learning and predictive modelling
- Previous experience in macro modeling, global asset allocation, risk modelling and performance attribution is a plus
- Good understanding of Asset Liability Management (ALM) and techniques used to manage interest rate sensitivity is beneficial
- Ability to independently conduct projects within a larger team with strong ability to deliver results
- Ability to explain complex data analysis techniques and technologies to non-technical clients
- Very good communication skills in English (written and spoken), additional languages are an advantage
- Prior work with Bloomberg Professional is a plus
- Team player
- Flexibility, “can-do” attitude, seeking continuous service improvement, high quality standards
- Reliable and accurate

If you are curious to learn more about us and have valuable experiences in a similar role, then please submit your CV and Cover Letter through our recruitment tool.