Commodity Econometrician / Financial Engineer

SignalDemand delivers margin optimization software that enables process manufacturers to maximize profitability, even as costs and markets change around them. The company's applications rely on the latest econometric models, optimization algorithms, and activity-based costing techniques.

Position Overview

SignalDemand's application draws on many disciplines including Operations Research, econometrics, and investment science. Our customer base is centered in commodity manufacturing. The Commodity Econometrician is central to the value delivered by the SignalDemand application. We are looking for individuals who are excited by the prospect of taking theory from traditional financial fields and applying it to a new and wide open area. The econometrician will build commodity price forecasting tools, as well as other econometric and financial models. Candidates must display theoretical knowledge, a practical interest in applying theory to real world problems, and a strong willingness to dig in and get the job done. It is also important to have the ability to communicate with customers, understand their business problems, and apply that learning to build software solutions. The application offers strategic decision support to commodity manufacturers on a range of issues from futures positions to sell-side pricing to operational parameters. The successful candidate will join a small but diverse group of highly motivated Ph.D. scientists working together to build a unique and powerful software application.

Requirements

- Ph.D. in a quantitative field (Math, Physics, Finance, Economics, etc.)
- Excellent verbal and written communication skills
- Background or demonstrated interest in commodities
- Thorough knowledge of theory and practice of time series analysis applied to financial data
- Broad understanding of the theory of investment science
- Competency in a high level programming language

Desirable Experience

- 3 to 6 years post-Ph.D. in a related field
- Simulation (monte carlo or other techniques)
- Trading on a financial exchange

- Application programming
- Java
- Unix (user level)

Compensation

- Competitive salary
- Stock options
- 401k
- Medical, dental and vision benefits

Contact Us

Principals only. Please email your cover letter and resume to: careers@signaldemand.com or via fax to Attn: Human Resources Department at (415) 356-0806.

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