Software Engineer for ML Internship

Description

6 months from September 2024 – based in Lausanne, Switzerland.

We are a leading institutional brokerage group, operating hi-touch, hybrid or fully electronic trading venues. We are also a vendor of market data. Researching on how new technologies can be embedded across our activities and drive our group toward a data-driven digital organization, we have established a Data Science Lab in 2021. Its dedicated team is in charge of brainstorming, designing, building business models and innovative solutions suited for a trading room environment and market data sales.

Join our team for an invaluable experience in the world of finance. This internship is designed for individuals who are interested in assisting our research team in building interpretable deep learning based pricing models using financial market data and packaging them in a production grade application.

Skills and Experience

- Final year student from a renowned IT engineering school or university;
- Strong software engineering background;
- Knowledge and practical experience with neural networks;
- Experience in cleaning, manipulating and analyzing large-scale and complex dataset;
- Proficiency in Python;
- Ability to work independently on given tasks in a fast-paced and confidentiality-sensitive environment, with a high degree of accuracy and attention to detail;
- Curious with a team spirit;
- Excellent communication skills, both orally and in writing. Fluent in English.

Responsibilities

You will support our team in building machine learning based pricing models from research to deployment. Specifically, you will help the team in:

- Writing diagnostics to analyze the behavior of the model and its training process
- Writing software related to the training process of the model (e.g. data ingestion pipeline) and its deployment in a standalone application

Handling new data sources

Required application documents: Resume, cover letter and transcripts.

Contact: Dominique Velter – dominique.velter@tradition.ch

About Compagnie Financière Tradition

We are one of the world's largest wholesale brokers in over-the-counter financial and commodity-related markets. With local offices in over 30 countries, the group employs more than 2,400 people globally and provides broking and data services in money market products, bonds, interest rate, currency and credit derivatives, equities, equity derivatives, listed futures & options, energy, environmental products, and precious metals. Our customers are the largest investment banks, commercial banks, hedge funds, asset managers, as well as the most active corporations in the energy derivatives markets. Headquartered in Lausanne, Compagnie Financière Tradition SA is listed on the SIX Swiss Exchange (CFT.SW).