Software Engineer (Incline Village, NV)

Zazove Associates is an independent, employee-owned institutional investment firm, specializing in convertible securities management. The firm was founded in 1971 and manages $2.5 billion in assets (as of 2019-02-28). We have 24 employees, the majority of which are based in our headquarters on the north shore of Lake Tahoe in Incline Village, Nevada. We have another office near Chicago.

We are conducting a search for a software engineer to join the technology and quantitative analysis team at our Lake Tahoe headquarters.

Our investment process comprises, in part, security and position modeling, portfolio analysis, risk management, and reporting, and we run a suite of sophisticated applications to complement this process. These applications have evolved over decades of use by expert portfolio managers and analysts, and they continue to evolve in our pursuit of the highest levels of efficiency, flexibility, and performance.

As a software engineer, you will make contributions in the following ways:

- Development and maintenance of core library code: Creating and tuning the fundamental components of our software. (C#, Python)
- Development and maintenance of the services and applications that use the library code. (C#, Python, etc.)
- Creation of front-end utilities for our users to interact with the system (e.g., modeling securities, monitoring markets, evaluating performance) (JavaScript, C#, etc.)
- Financial modeling, data analysis, and quantitative research.
- Creation and maintenance of Excel utilities, primarily for users to extract data for ad-hoc analysis.
- Relational database design and maintenance.
- Systems administration.

(Please note that we partner with an outside firm for our desktop support, hardware maintenance and procurement, and other IT functions.)

Our ideal candidates are passionate about building applications to solve complex problems in a high-stakes environment. They are excellent verbal and written communicators. They are smart and thoughtful, careful and meticulous. They take pride in their work. They care deeply about good and intuitive design. Our work is inherently quantitative and financial in nature, so comfort with mathematical, statistical, and financial concepts is important.

We are a lean team in a relatively small organization. Your contributions will make immediate impacts and you will have close contact and easy access to our users.

Keywords
C#, .NET, Python, Golang, Pandas, NumPy, Cython, JavaScript, React, Relational Databases, SQL, NoSQL, Redis, AWS, ProtoBuf, Linux, Windows, Cygwin, Excel, ExcelDNA, TCP/IP, Jira, Confluence