Probability and Partners is a risk advisory firm, providing consulting services to the wide variety of players in the financial sector: pension funds, investment firms, banks and others. We have a dynamic Quant Modelling team which is active in the research arena. Our office is situated near Amstel station.

At present, we are looking for an ambitious student with technical background who will make a significant contribution to the research in sentiment analysis for digital currencies and creating cryptocurrency trading strategies based on the sentiment in social media. Your responsibilities will be collecting market and non-market data (Twitter, online forums, blockchain transaction mempool, etc.); analyzing it with machine learning methods, primarily Natural Language Processing; and producing price predictions. The project will have a duration of 4-6 months.

Requirements:

- You are a currently enrolled as a student in Computer/Computational Science, Business Analytics, Mathematics, Econometrics or related study.
- Knowledge of programming languages and experience with data manipulation/cleansing, preferably in Python.
- Experience with overall data science processes (from data preparation to training to predictions).
- Basic knowledge of natural language processing (Bag of Words, N-grams), or desire to learn these techniques.
- Understanding of machine learning algorithms (neural networks, k-Means, Random Forests, SVM, etc).
- Ability to work independently, Creativity, Good team-working skills.

What do we offer:

Nice working environment, a lot of responsibility and guidance from experienced academics and professionals.
Combination of internship with the thesis is possible.
Good monthly internship compensation.

Interested? Please send your CV to Mr Evgeny Garmaev: evgeny.garmaev@probability.nl