JOB OPENING

Financial Engineering Summer Internship Bloomberg

New York

The Financial Engineering group (part of our Bloomberg Core OTC Derivatives/Structured Notes Product group) is seeking highly motivated students/ financial engineers for two summer internship positions in our New York City Headquarters.

You will be joining a rapidly expanding specialized area of Bloomberg focused on offering premium structuring, valuation and risk services to our client base. Candidates will be working with senior Financial Engineers on our derivative dataset, and apply various techniques to visualize the data, identify outlier and automatically correct it. During this process, candidates will learn about derivative pricing, market conventions, big data and web service programming.

Essential requirements:

- Strong mathematical background, in particular in terms of Probability, Statistics, PDEs and Numerical techniques,
- Strong understanding of basic derivatives models, vanilla options
- Exceptional written and verbal communication skills. Proficiency with Excel and Word
- Ability to work in a fast-paced, complex and cross-asset environment

Qualifications:

- Master's degree/PhD in a technical area, such as Math, Physics or Engineering
- Familiarity with mathematical finance
- Working knowledge of Excel, VBA
- Familiarity with Python, NodeJs and mathematical packages such as Matlab or Mathematica is a plus
- Ability to work with multiple groups across reporting lines

Apply here:

https://careers.bloomberg.com/job/detail/48553?qe=Financial+Engineering+Summer+Internship

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