

Morgan Stanley

# Where Code Creates Change

## **Morgan Stanley Quantitative Modeling Opportunities for Students Autumn 2018**

**Location:** Budapest, Lechner Ödön fasor 8.

**Start date:** September/October 2018

**Internship type:** 20/30/40 Hours-a-week Contract (flexible)

**Compensation:** competitive salary

With over 1,300 offices in 43 countries, the firm is truly global — and a market leader in the U.S., Europe and Asia as well as in emerging markets. Morgan Stanley's success rests on the talents and passion of our people, who share a common set of values and bring excellence and integrity to everything they do.

### **QUANTITATIVE TEAMS IN BUDAPEST**

**Market Modeling** (for candidates with Applied Math, Physics, Financial Math, Computer Science background)

The Market Modeling Group develops and implements quantitative models, algorithms, and analytics tools to calculate market prices and risk sensitivities for Interest Rate, Corporate Credit, Mortgage-Backed and Equity derivatives. Some of their assignments require extensive analysis of data collected from various firm systems about market indicators, market quotes and firm positions.

**Core Analytics** (for candidates with Applied Math, Physics, Computer Science or Engineering background)

The Core Analytics team implements mathematical and statistical models, and develops numerical algorithms for the pricing of financial instruments and model calibration. The softwares produced by the team are used in risk systems, real time trading systems, and in spreadsheets supporting trading activity. Our work involves various fields of numerical and discrete mathematics such as optimization, linear algebra, probability theory, formal languages, graph theory, statistics, and machine learning.

### **Qualifications/Skills/Requirements**

- You are studying towards an M.Sc. or Ph.D. in Mathematical Finance, Applied Mathematics, Physics, Statistics, Engineering, Computer Science and/or Informatics;
- You have strong analytical skills, and learned about probability theory, stochastic calculus, statistics, partial differential equations and numerical analysis;
- You have experience with computer programming, including any of the following languages: Java, C++, C#, Matlab, Scala;
- You have interest in the financial markets and have the drive and desire to work in an intense, team-oriented environment;
- You are able to communicate effectively in both written and verbal English.

### **Application:**

If you are interested in the above opportunity, please apply [here](#) by submitting your English CV.

For further information please visit: [www.morganstanley.com/campus](http://www.morganstanley.com/campus)

Although application deadlines are in place, candidates are advised to apply early as we recruit on an ongoing basis.