Portfolio Analyst Intern at AIDF-CRI

Background

The Asian Institute of Digital Finance (AIDF) is a university-level institute in NUS, jointly founded by the Monetary Authority of Singapore (MAS), the National Research Foundation (NRF) and NUS. AIDF aspires to be a thought leader, a Fintech knowledge hub, and an experimental site for developing digital financial technologies as well as for nurturing current and future Fintech researchers and practitioners in Asia. The Credit Research Initiative (CRI) is a non-profit undertaking under the AIDF. Pioneering the "public good" credit risk measures, the initiative is committed to advancing big data analytics and providing directly useful credit intelligence to academic and professional communities.

Moreover, AIDF-CRI is dedicated to staying updated with the latest trends and technologies, especially for AI and LLMs. We are currently in the process of productionizing an LLM-driven application system to enhance and diversify our credit solutions. This includes leveraging cutting-edge technology and data-driven insights to provide more intelligent financial and investment advice.

Responsibilities

AIDF-CRI is seeking a talented and passionate Portfolio Analyst Intern to work closely with our quantitative researchers and engineering team to design, test, and implement financial models and portfolio rebalancing strategies. This hands-on role offers exposure to real-world challenges in algorithmic portfolio management, and strategy optimization.

- **Financial Modeling & Strategy Implementation**
  - Research, develop, and refine quantitative models for portfolio optimization and tactical instrument selection.
  - Assist in the development of systematic and AI-driven investment strategies for portfolio rebalancing.
  - Backtest strategies using historical data and simulate performance under varying market conditions.
- **Team Collaboration**
  - Collaborate with research analysts and engineers to integrate and implement models in a prototype system.
  - Assist in integrating AI-powered analytics and automation tools to streamline portfolio rebalancing workflows.
  - Participate in team meetings and brainstorming sessions, sharing insights from research and modeling.
- **Documentation**
  - Prepare clear documentation and visualizations to communicate findings to stakeholders.
  - Document model assumptions, methodologies, and backtesting results for transparency and reproducibility.

Key Skills and Qualifications

- Background in Finance, Quantitative Finance, Economics, Data Science, Computer Science, or a related field
- Strong understanding of portfolio management principles, e.g., asset allocation, risk management, and regulatory compliance frameworks
- Experience with financial modeling and quantitative analysis, especially portfolio management is preferred
- Proficiency in coding (e.g., Python) and ability to work with large financial datasets
- Interest in FinTech/WealthTech trends
- Excellent communication and collaboration skills to work effectively in a cross-functional team.