

Exceptional C++ Senior Software Engineer Posted: May 7, 2021

Kamakura Corporation is the world's leading provider of financial risk management information, financial risk management software and financial risk management consulting. This is a rare opportunity to join the Honolulu analytics team, which includes Ph.D. graduates and affiliates of University of California at Berkeley, Stanford, Princeton, Harvard, and the Massachusetts Institute of Technology. The multi-disciplinary team, working closely with Professor Robert A. Jarrow of Cornell University, combines expertise in computer science, economics, finance, physics, astrophysics, mathematics, and machine learning.

Kamakura Corporation Contact:

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Essential Functions

- Contribute to all phases of the software development life cycle; requirements gathering, design, implementation, and testing.
- Ensure quality of software through code reviews and other methodical software quality assurance processes.
- Interact with very experienced financial experts, both inside and outside of the company, to explain advanced risk management analysis accurately and clearly.

Minimum Qualifications

- 3 years of C++ development experience.
- Ph.D. in Computer Science, Economics, Engineering, Finance, Mathematics, Natural Sciences, Statistics, or equivalent experience and expertise.

Preferred Qualifications

- Experience in the information technology or software development industries.
- Understanding of technical systems processes.
- Knowledge of financial mathematics.
- Relational database and SQL experience.
- Software versioning and revision control system experience.

Skills

- Multi-lingual candidates are specially encouraged to apply, as Kamakura Corporation's clients span 47 countries.
- Exceptional analytical and problem-solving skills.
- Ability to work within a highly motivated team to meet established project goals.



- Ability to work efficiently with minimal direction and supervision with very talented co-workers.
- Ability to gather, interpret, and effectively communicate massive amounts of information.

Fair Labor Standards Act: Exempt

Job located in Honolulu, Hawaii

About Kamakura Corporation

Founded in 1990, Honolulu-based Kamakura Corporation is a leading provider of risk management information, processing, and software. Kamakura was recognized as a category leader in the Chartis Report, Technology Solutions for Credit Risk 2.0 2018. Kamakura was named to the World Finance 100 by the editor and readers of World Finance magazine in 2017, 2016 and 2012. In 2010, Kamakura was the only vendor to win two Credit Magazine innovation awards., Kamakura Risk Manager, first sold commercially in 1993 and now in version 10.0.5, is the first enterprise risk management system for users focused on credit risk, asset and liability management, market risk, stress testing, liquidity risk, counterparty credit risk, and capital allocation from a single software solution. The KRIS public firm default service was launched in 2002. The KRIS sovereign default service, the world's first, was launched in 2008, and the KRIS non-public firm default service was offered beginning in 2011. Kamakura added its U.S. Bank default probability service in 2014.

Kamakura has served more than 330 clients with assets ranging in size from \$1.5 billion to \$7.0 trillion. Current clients have a combined "total assets" or "assets under management" in excess of \$28 trillion. Its risk management products are currently used in 47 countries, including the United States, Canada, Germany, the Netherlands, France, Austria, Switzerland, the United Kingdom, Russia, Ukraine, South Africa, Australia, China, Hong Kong, India, Indonesia, Japan, Korea, Malaysia, Singapore, Sri Lanka, Taiwan, Thailand, Vietnam, and many other countries in Asia, Europe and the Middle East.

To follow risk commentary by Kamakura on a daily basis, please follow:

Kamakura CEO, Dr. Donald van Deventer (www.twitter.com/dvandeventer)
Kamakura President, Martin Zorn (www.twitter.com/riskmgrhi)
Kamakura's official twitter account (www.twitter.com/KamakuraCo).

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