

Data Engineer - Job Description

About Gambit

Established in 2005, Gambit Research develops automated tools to facilitate high-speed trading on sports betting markets. On behalf of our clients, we devise and implement strategies to exploit market inefficiencies, then run them on our high-frequency execution platform. Our system is always trading, and we need to maintain a reliable, low latency service and adapt it to the evolving needs of the company and our clients.

When you join us, you'll find that we have a very flat hierarchy, and that we place an emphasis on employee freedom. You'll be encouraged to work on projects that you find interesting, as we believe people are happiest and most productive when they're intellectually stimulated. You don't need to be interested in sports betting.

You'll be encouraged to maintain a good work-life balance, and will benefit from flexible working hours, quarterly bonuses, private healthcare, private pension contributions, part-funded sabbaticals after five years of service, excellent holiday allowances, office chef multiple times per week serving healthy lunches, regular employee outings, opportunities to attend conferences in the UK and abroad, extensive and expanding technical library, height-adjustable desks, the ability to build your own PC, get a mechanical keyboard, and get up to 4 monitors.

We're very proud of the open, intelligent, and collaborative culture at Gambit, and are always looking to expanding our development team. You'll join our team of exceptional individuals, to pool your diverse experiences, enhance our existing systems, and build new products. So, if you have a deep understanding of computers, an interest in problem solving, want to join a company with a stimulating and development focussed culture, and have a proven ability to learn new skills, then we'd love to hear from you.

Purpose of the Role

The Data Engineer role will sit within the new Data Engineering team, and report to the Head of Research. The Data Engineering team will provide infrastructure, tools and support to analysts in Trading Analytics, and quants in the Trading Research team.

The role will be shaped depending on experience - senior candidates will be able to take a leading role in designing and shaping the data infrastructure.

Responsibilities and Duties

Your responsibilities and duties will include, but will not be limited to:

- Building, maintaining and improving Gambit's data infrastructure
- Understanding the fast-evolving data engineering landscape, suggesting and supporting the adoption of appropriate new tools
- Building services for real time data preparation, conversion, and storage, using Python, C++, Bash, and Apache Parquet
- Implementing data transformation pipelines using Python, Apache Spark, Postgres, and Apache Airflow
- Extending the data platform by integrating AWS (Amazon S3, EMR) into the workflow
- Supporting Gambit's notebook infrastructure (Jupyter, Apache Zeppelin) used by traders and quants for data analysis
- Supporting trading data analysis applications that run on the data platform (in-house tools which help with data analysis)
- Collaborating with our Data Scientists to provide data support for machine learning models
- Collaborating with the Sysadmin team to ensure the data infrastructure is properly resourced

Skills and Competencies

You'll have:

- Solid experience of working in Data Engineering with technologies like Spark, Parquet, Airflow, Kafka
- Built a stable and scalable data pipeline processing tons of data every day
- Familiarity with cloud services like AWS
- A proven ability to learn and willingness to work with unfamiliar new technologies
- A love of data. You'll enjoy digging into stuff, and working on a problem until it's solved
- Familiarity with Spark, Python, SQL and Git

Any of these other skills would be good to have:

- In-depth knowledge of PostgreSQL
- Knowledge of one or more of the other programming languages in use at Gambit: Erlang, C++, and JavaScript (React)

What you get in return

- Help to build the next-generation data pipeline
- A direct connection to the success of Gambit, receiving in return a generous bonus linked to your salary

- Health insurance, and life insurance, on passing your probation
- Cycle to work scheme
- Travel card loan
- Flexible hours and no dress code
- An annual training budget, to help with your personal development
- The chance to choose your own equipment and be set up for success.
- As much coffee, drinks, snacks, and fruits as you can handle, plus a chef prepared office lunch twice a week