Job title: Senior Optimisation and Trading Analyst

Location: London

Department: Optimisation and Trading Analytical Team

Position purpose

An exciting opportunity has arisen for a Senior Analyst to join the Optimisation & Trading Analytical Team.

The O&T Analytics Team (6 people) is responsible for developing complex market forecasting models and asset optimisation tools to support EDF Group portfolio optimisation and EDF Trading activity with a focus on the European power markets. The team works in close proximity with the trading desks and analysts.

The Senior Analyst will be in charge of the design and development of optimisation and trading applications with a strong impact on the business with a particular focus on power market modelling. We are looking for a motivated individual with excellent technical skills and proven experience in optimisation applied to the Energy sector.

Main responsibilities

- Work in close collaboration with the Power Trading Desk and the Market Analyst Team to deliver a best in class optimisation model for power price forecasting
- Design, develop and support optimisation & trading algorithms and analytics tools
- Provide analytical support and expertise on optimisation projects undertaken by teams across EDF Trading (Trading desks, Market Analysis, Origination, Group Synergies)
- Engage and coordinate with internal clients to ensure effective collaboration across the organisation and to maximise the impact of projects
- Continuously improve existing processes, tools and models to increase performance and reliability of OTAT applications

Experience and technical requirements

Essential requirements:
- Significant experience (3-5 years) in the development of optimisation algorithms applied to the energy sector
- Strong knowledge of optimisation/operational research (linear programming, mixed-integer programming, stochastic optimisation, …)
- Strong programming skills (demonstrated in Java, Python or other)
- Ability to understand the wider commercial implications of projects
- Higher education degree in a quantitative subject (Maths, Physics, Engineering, Computer Science, …)

Beneficial requirements:
- Experience of power market modelling (supply/demand equilibrium models) and power market analysis
- Experience in an energy trading environment (trading, asset optimisation, portfolio management or risk)
- Experience in developing optimisation models with commercial solvers (like IBM-Cplex)
- Experience in Java, Python, SQL and noSQL databases, web technologies for front-end development

Person specification

- Hands-on approach, flexible and positive attitude
- Attention to detail and strong focus on accuracy of information
- Strong work ethic
- Excellent communication skills
- Team player and customer oriented
- French language beneficial