

Machine Learning Engineer

We have the following job opportunity in our **New York**, **New York** office:

Description

This role will be part of our Applied Data Team and will be responsible for providing Machine Learning Engineering support. Responsibilities include, but are not limited to:

- Construct machine learning models including data collection, normalization, and standardization, data pipeline construction, model selection and hyperparameter tuning, working ml systems that can add new data into ml model.
- Create apps to present ml models and host them in the cloud or locally.
- Create pipelines to query and retrieve and update data for existing applications to keep them updated
- Supervise the scaling and management of the machine learning modeling ecosystem
- Find orthogonal data sets to supplement models and increase alpha
- Stay abreast of new technology and machine learning methodologies and implement them into the model building architecture
- Work alongside (re)insurance domain experts to improve predictive aspects of their lines of business

Requirements:

- Experience working with sparse, high dimensional, and time series data
- Python ml stack
- Work with tabular data
- Boosting and bagging algorithms
- Experience dealing with imbalanced classes
- ML Optimization Techniques
- Ensemble Stacking and Meta Learners
- Classification and Regression Metrics
- Regularization Methods
- Version Control
- Quant trading experience welcome but not required
- Kaggle ranking of expert or higher a plus

Regular work schedule will be hybrid; 2-3 days in the office (New York, NY) with the remaining days remote.

Interested in applying for this role? Please visit our <u>Careers Page</u> to apply!



About Us

Since 1977, TransRe's vision has been to deliver the capacity and expertise necessary to contribute to the sustainable growth of prosperous communities worldwide.

Our Mission

Our mission is to be the first- choice provider of reinsurance to our customers, based on:

Experience the foundation of our long term, trust-based relationship is built on long tenured

leadership in every line in every region.

Accessibility our global network of local support for all property and casualty lines of business.

Strength the cornerstone of our ability and willingness to pay claims.

Innovation a track record of collaboration and service delivery to support your sustainable

profitable growth.

Expertise the basis of our timely, value-added insight and offerings.

Resilience existing to improve the resilience of communities worldwide, through our products,

our people and our partnerships

Our Values

To achieve our Vision and Mission, we maintain a culture of the highest ethical standards. We treat our employees and customers fairly. We stand behind our products and services. We act with:

Integrity work honestly, to enhance TransRe's reputation.

Respect value all colleagues. Collaborate actively.

Performance we reward excellence. Be accountable, manage risk and deliver TransRe's

strengths.

Entrepreneurship seize opportunities. Innovate for and with customers.

Customer Focus anticipate their priorities. Exceed their expectations.