Alexander Walter - Curriculum Vitae

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- EDUCATION -

ETH Zürich | MSc Computational Biology and Bioinformatics

September 2021 – July 2024

<u>Notable courses taken</u>: Deep Learning | Probabilistic Artificial Intelligence | Probability and Statistics |
Data Structures and Algorithms | Mathematical Optimisation | Machine Learning | Data Mining |
Computer Science, Random Processes: Theory and Applications from Physics to Finance.

Saïd Business School, University of Oxford | Algorithmic Trading Imperial College London | BSc Biochemistry

July 2021 - August 2021

October 2018 - September 2021

First-Class Honours (Years 1, 2, 3)

City of London School

September 2013 – June 2018

A-levels: Mathematics (A) | Further Mathematics (A) | Chemistry (A) | Biology (D1 – higher than A*)

IGCSEs: 11A*

- PROFESSIONAL EXPERIENCE -

Quantitative Trading Intern | Mako Trading - London, UK

July 2024 – August 2024

- Placed highest amongst 20 other interns across tasks including equity analysis, options theory, and quantitative research on delta hedging.
- Trained on a simulation platform for trading single options, spreads, and more complex strategies.
- Gained hands-on experience in various options market-making operations.

Master Thesis | ETH Zürich Khammash Lab (D-BSSE) – Basel, Switzerland

January 2024 – July 2024

- Developed a novel highly efficient deep learning method to solve the forward and backward problems of high-dimensional stochastic reaction networks using Variational Autoregressive Networks.
- Work to be submitted to Nature Machine Intelligence Journal for publication.

Research Intern | IBM – Zürich, Switzerland

September 2023 – January 2024

Improved a stochastic model for biochemical reaction networks in the lymph node.

Analyst/Trading Intern | Freepoint Commodities – London, UK

August 2023 – September 2023

- Developed machine learning models for predicting UK power prices and trading TTF natural gas.
- Built dashboards for backtesting and visualising performance of prediction models.
- Developed stochastic process models for determining market regimes.

Mathematics, Biology, Chemistry Tutor | Albion Company Intern | Tullett Prebon – London, UK

August 2020 – August 2023 September 2018

 Aggregated and analysed various commodity market data and gained understanding of how power, gas, oil, and their derivatives, are brokered and traded.

- ACHIEVEMENTS -

- 1st Dan black belt in Karate, having competed nationally and internationally for England.
- Captain of Imperial College London's 1st BUCS Water Polo team (2020-2021) playing in the top UK university sports league, having finished captaining the university's London League team to 1st place.
- Qualified for the British Mathematics Olympiad as a result of scoring in the top 0.3% of 300,000 candidates in the Senior Mathematics Challenge.

- SKILLS AND INTERESTS -

- Languages: English (fluent) | Russian (fluent) | French (intermediate) | German (basic)
- Software/Programming languages: Linux, TeX, Microsoft Office | Python, R, MATLAB, C++, SQL
- Libraries/Frameworks: PyTorch, TensorFlow, Dash, Git
- Interests: Boxing | MMA | Chess | Skiing | Investing | Trading | Sports Betting | Machine Learning