

Rudy C. Yuen

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ABOUT

Sell-Side Front Office Quant with strong background in Mathematics and Computer Science specialised in Machine Learning and Statistics.

EXPERIENCE

Nomura International Plc

eFX Quant Analyst

London, UK

Commencing July 2024

- Return Offer Extended from Summer Internship.

Undisclosed Corporation

Digitalisation Consultant

Hong Kong

Sep 2023 - Feb 2024

- Fine Tuned RLHF variants of Llama-2 using AWS Sagemaker to research into applying Generative LLMs into daily operations.
- Details generalised due to an NDA.

Nomura International Plc

eFX Quant Summer Analyst

London, UK

Jun 2023 - Aug 2023

- Developed Data Visualisation Libraries for backtesting and calibrating FX Pricing Models with Python.
- Investigated impacts of static stop losses and widening spread on trading volume and PnL with Python.

University College London

Undergraduate Teaching Assistant

London, UK

Sept 2022 - Dec 2022

- Provided support sessions to 25+ amateur coders in the Department of Computer Science on coding.

EDUCATION

University College London (UCL) — London, UK

2020 — 2024

MEng (Hons) — Mathematics and Computer Science

Predicted: First Class Honours

Dissertation: Multi-Instance Transfer Learning on T cell receptor LLMs for Cancer Prediction

Related Courses & Grades: Algorithms (75.80%); Algebra (88.10%, 92.00%, 79.45%); Calculus (83.40%, 78.90%); Probability and Statistics (72.50%, 74.54%); Stochastic Calculus (70.16%); Machine Learning (85.75%, 84.15%, 88.50%, 100.00%)

PROJECTS

Multi-Instance Transfer Learning on T cell receptor LLMs for Cancer Prediction

Jun 2023 - Apr 2024

Project Link: <https://github.com/RcwYuen/TCR-Cancer-Prediction>

- Achieving state-of-the-art AUC (100%) in identifying Stage I-IIIa NSCLC using peripheral T cell receptors.
- Demonstrating with novelty that LLM embeddings are more effective than physico-chemical encodings in representing T cell receptor CDR3s.

SKILLS

- **Programming:** 8+ years of experience in Python, experience with Java, SQL & Haskell. Recently learning KDB/Q+.
- **Tools and Libraries:** PyTorch, Matplotlib, NumPy, SciPy, Pandas, Scikit-Learn, L^AT_EX, Microsoft Excel