# Rudy C. Yuen

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## ABOUT

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

## EXPERIENCE

**Nomura International Plc** London, UK
*eFX Quant Analyst* Jul 2024 - Current

- Return Offer Extended from Summer Internship.

**Nomura International Plc** London, UK
*eFX Quant Summer Analyst* 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 (UCL)** London, UK
*Undergraduate Teaching Assistant* 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 Sept 2020 — Jun 2024
MEng Mathematics & Computer Science (Known By: Mathematical Computation) First Class Honours
*Dissertation (Graded 80.00%):* 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%, 73.37%); Machine Learning (85.75%, 84.15%, 88.50%, 100.00%, 71.40%); NLP (85.00%)

## PROJECTS

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

**Options Pricing & Implied Volatility**
*Project Link:* `https://github.com/RcwYuen/options-pricing`

- Developed tools to price options based on the Black-Scholes & Binomial Model using Python.
- Implemented functions to compute the implied volatility of any options using Yahoo Finance & Python.

## 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, LaTeX, Microsoft Excel