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 London, UK
eFX Quant Analyst Commencing July 2024

- Return Offer Extended from Summer Internship.

Undisclosed Corporation Hong Kong
Digitalisation Consultant 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 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 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 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

On the choice of T cell receptor encoding for cancer prediction May 2024 - Ongoing

- Extending my dissertation with an aim for publication.

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.

Exploration of Gender Biases in Modern Machine Translation Models Jan 2024 - Apr 2024
Project Link: https://github.com/RcwYuen/ucl-comp0087-snlp-cw

- Researching into gender biases in MBart, NLLB-200 and M2M-100 using PyTorch.
- Creating a dataset based on prompt engineering with aim to detect gender bias.

Multilayer Perceptron from Scratch
Project Link: https://github.com/RcwYuen/java-mlp-no-imports Dec 2023

- Developing from scratch a multilayer perceptron in Java.

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