

# Alfred Wong

📍 Bromley-by-Bow, London

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## Education

**University of Cambridge, Trinity College**

Part I Mathematics - Part II Engineering (1st)

BA MEng

2016 - 2020

### Examinations

STEP II, III: S, 1 - A Level: 3A\*, 2A - GCSE: 11A\*, 2A - GRE: 170, 167, 4.5 - ACT: 35

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## Experience

### Optiver

Amsterdam

Quantitative Trader

Nov 22 - May 24

- Traded AEX/SX5E index options on the central profit-making desk, managing 1m+ vega spreads and dailies
- Took responsibility for various research projects from the trading side, implementing HFT strategies which increased our market edge share by 33%, and using event volatility pricing to put on cross-asset vol spreads

### Centiva Capital

London

Quantitative Research Intern

Jun 22 - Sep 22

- Constructed a basket of FX signals for a systematic strategy, examining market intuitions and research
- Covered the codebase end-to-end, from data cleaning to signal generation, model optimisation, and backtest

### Microsoft Research

Cambridge

Research Engineer

Dec 20 - Nov 21

- Drove development of OpticSim.jl, an open-source package for CSG-based optical simulation/optimisation
- Ideated tessellation-based algorithms for designing multi-lens array VR/AR displays in 3-dimensional space

### Goldman Sachs

London

Summer Analyst

Jun - Aug 19

- Sat with Client Services and Equities Structured Products Strats within the Securities division
- Implemented a full-stack application to visualise distributed flows and worked on various Slang projects

### PlayFusion

Cambridge

Intern

Jul - Sep 18

- Ran an independent project to study the viability of applying DL to train an AI for a video game
- Replicated and adapted AlphaZero's asynchronous policy-value Monte Carlo tree search algorithm
- Architected and deployed a scaling distributed cluster (EC2, TCP/IP) for training the policy-value network

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## Extra

### Projects

- Machine learning: feature disentanglement and balanced representation learning for medical data
- OpticSim.jl: open-source Microsoft library for ray tracing and surface optimisation
- Tetris: coded in C (for Cortex-M0 driving a colour display) and OCaml



### College Sports

- Trinity College Basketball Captain: led 3 sessions/week, secured promotion to Division 1 (of 5)
- 1st Men's Novice VIII: 9/9 race win record, first Fairbairn Cup victory in 33 years
- Lower Boats' Captain: student-led program teaching rowing to 100+ novices, as a team of 7

### School

- Music competition: composed for and led an orchestra, choir, small groups and soloists, as a team of 3
- School Symphony Orchestra: Concertmaster for Dvorak 9, Violin 2 leader for Beethoven 5
- House Vice-Captain & Prefect: organised and participated in sports teams across all year groups
- Mathematical Olympiads: sat the BMO2 and attended an Olympiad Training Camp at Oxford
- National Junior Chess Squad: represented England at the Gibraltar International Junior Chess Festival