

Alfred Wong

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Excited about understanding brains, both digital 🧠 and squishy 🧠

Education

University of Cambridge, Trinity College
Part I Mathematics - Part II Engineering (1st)

BA MEng
2016 - 2020

Experience

AGIEN

ML Research Engineer

London
October 24 - Present

- [NDA] Conducting supervised fine-tuning experiments to augment a codegen pipeline
- Gained experience in multiprocessing, multi-GPU SFT, creating big datasets, instruction prompting LMs

Optiver

Quantitative Trader

Amsterdam
Nov 22 - May 24

- Traded AEX/SX5E index options on the central profit-making desk
- Headed various research efforts from the trading side, using quantitative and statistical analyses to raise our market edge share for my spot by 33% and predict cross-asset vol spreads

Centiva Capital

Quantitative Research Intern

London
Jun 22 - Sep 22

- Constructed a basket of FX signals for a systematic strategy, examining market intuitions and research
- Covered the entire pipeline, from data cleaning to signal generation, statistical optimisation, and backtesting

Microsoft Research

Research Engineer

Cambridge
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

PlayFusion

Intern

Cambridge
Jul - Sep 18

- Replicated and adapted AlphaZero's asynchronous policy-value Monte Carlo tree search algorithm
- Architected and deployed a scaling, distributed cluster on AWS EC2 for training the policy-value network

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



Sports

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

School

- National Junior Chess Squad: represented England at the Gibraltar International Junior Chess Festival
- Mathematical Olympiads: sat the BMO2 and attended an Olympiad Training Camp at Oxford
- Musical director: 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