JAMES ROBERT LLOYD

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EDUCATION

2011 – **Trinity College, Cambridge University: PhD candidate in Machine Learning**
Statistical machine learning – typically Bayesian and nonparametric. Research has involved networks and relational data as well as automating statistical model construction / pattern discovery.

2008 – 2009 **Trinity College, Cambridge University: M.Phil in Statistical Science**
Exam mark: 85/100, Dissertation mark: 85/100
Dissertation discussed applications of nonparametric regression to stock index data

2005 – 2008 **Trinity College, Cambridge University: BA Hons Mathematics**
Part II I Part IB I Part IA I

1998 – 2005 **Portsmouth Grammar School**
STEP Mathematics II & III (S), 4 A Levels (A), 2 AEAs (Distinction), 1 AS Level (A), 10 GCSEs (A*)

AWARDS AND SCHOLARSHIPS

2012 2nd place in Global Energy Forecasting Competition – Load forecasting track
2011 PhD fees and maintenance awarded by EPSRC
2009 John Wishart prize for distinction in statistics (Statistics Laboratory, Cambridge University)
2008 M.Phil fees and maintenance awarded by EPSRC
2008 Mathison academic prize and Heilbronn mathematics prize (Trinity College, Cambridge University)
2007 Elected to senior scholarship at Trinity College
2006 Elected to junior scholarship at Trinity College
2005 Sixth form award for mathematics and sciences (Portsmouth Grammar School)
2004 Winner of National Cipher Challenge, £1000 (GCHQ and University of Southampton)
2004 Sixth form Hornby academic scholarship (Portsmouth Grammar School)

PUBLICATIONS

Lloyd J. (2013). GEFCom2012 Hierarchical Load Forecasting: Gradient Boosting Machines and Gaussian Processes, International Journal of Forecasting

Duvenaud D., **Lloyd J.**, Grosse R, Tenenbaum J, Ghahramani Z. (2013). Structure discovery in nonparametric regression through compositional kernel search. International Conference on Machine Learning (ICML)

Lloyd J., Orbanz P., Ghahramani Z., Roy D. (2013). Random function priors for exchangeable arrays. Advances in Neural Information Processing Systems (NIPS)

EMPLOYMENT

The Boston Consulting Group
01/2010 – 07/2011
06/2008 – 08/2008

- Casework has included working with a non-departmental public body to analyse how businesses can best assist the public to reduce their carbon emissions and writing a report about the Internet economy in the UK commissioned by Google. Sourced statistics, analysed data, produced presentations and conducted meetings with senior business executives.

Oxeye Capital Management Ltd.
01/2009 – 12/2009
09/2008 – 11/2008
12/2006 – 04/2008

- Analyst. Researched trading strategies in various futures and options markets; mostly derived from major stock indices. Performed analyses of trading strategy performance and market dynamics. Some marketing and client exposure.

Barclays Capital
12/2008 – 12/2008

- Internship in structured capital markets. Read and discussed documentation for complex international financial transaction. Presented internally to demonstrate understanding.

SKILLS

Programming
- Currently using Python, MATLAB, R and Church (a Lisp). Previous experience with C and Pascal (Delphi).
- Some familiarity with SPLUS, SQL, HTML and VBA.

IT
- Familiar with MS Office, Windows OS, Mac OS, Linux and a variety of common software

Languages
- Basic Arabic and German, some French.