

Tom Auld

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LINKS

[Personal Website](#), [LinkedIn](#)

PROFILE

I have a wealth of market experience. I have run trading teams in Europe and Asia and have designed and traded high frequency strategies on many platforms worldwide. Most recently I was able to combine my passion in finance with an academic pursuit. I conducting a PhD in financial econometrics at Cambridge University, whilst also maintaining commercial interests in my own investments.

EMPLOYMENT HISTORY

- Jan 2021 — Dec 2021 **Non Executive Director, YourFlock.co.uk** Manchester
Advised on data science and machine learning matters, including the hiring of talent.
- Jun 2020 — Jan 2021 **Expert Witness, Large Hedge Fund** Cambridge and London
Acted as expert witness for the Defendant in a high profile case in the High Court relating to a high frequency trading intellectual property dispute.
- 2013 — 2019 **Director, In Between Opportunities Ltd** Cambridge
In Between Opportunities Ltd is a vehicle for my commercial activities. Activities included:
- Built a commercial property portfolio.
 - Lecturing to hedge funds on HFT.
 - Provided secured loans to a property developer.
- 2007 — 2013 **High Frequency Trader, Getco** London and Singapore
Getco was the world's largest high frequency trading firm. The business traded in over 50 markets globally and was consistently among the top 5 participants by volume on many venues.
- Built and executed quantitative trading models across multiple markets and geographies.
 - Head of Futures Trading, Getco Asia (2013).
 - Head of Equities Trading, Getco Europe (2010-2011).
- 2004 — 2006 **Research Analyst, Financial Data Consultants** Cambridge
Hired by a Cambridge Professor to conduct research on the use of Bayesian neural networks to the problem of stock price prediction. Employed while studying for a PhD.
- 2001 — 2004 **Interest Rate Derivatives Trader, Morgan Stanley** London
Traded swaps, swaptions, caps and floors in major European currencies.
- 1997 — 1998 **Graduate Assistant to Professor Stephen Hawking, University of Cambridge** Cambridge
Professor Hawking's general assistant, both in Cambridge and whilst travelling.

EDUCATION

- Sep 2017 — Present **PhD, Faculty of Economics, University of Cambridge**
Thesis title: "Essays on the behaviour of political and financial markets".
- Awarded Cambridge Finance Prize for Best Student Paper.
 - Taught classes in Empirical Finance for the MPhil at the Faculty of Economics. (Student satisfaction ratio: 88% versus a course average of 57%.)
- 2016 — 2017 **Masters in Economics Research, University of Cambridge**
- Grade: Distinction.

- Awarded Stevenson Prize for Highest Mark in Course.

2015 — 2016

Postgraduate Diploma in Economics, University of Cambridge

Grade: Distinction.

2004 — 2007

PhD, University of Cambridge

Thesis Title: "Bayesian applications of multilayer perceptron neural networks".

1998 — 1999

MSc in Quantum Fields and Fundamental Forces, Imperial College, London

Grade: Distinction

1994 — 1997

Mathematics, Queens' College, University of Cambridge

- Grade: Triple First.
- Third wrangler (highest mark) in Part 1A.
- Various prizes awarded including college year prize.

PUBLICATIONS

T. Auld, (2022) **Political markets as equity price factors**. Cambridge Working Papers in Economics CWPE2264

T. Auld, (2022) **Betting and financial markets are cointegrated on election night**. Cambridge Working Papers in Economics CWPE2263

T. Auld, O. Linton, **The behaviour of betting and currency markets on the night of the EU referendum**, International Journal of Forecasting, Volume 35, Issue 1, 2019, Pages 371-389

T. Auld, M. Bridges, M. P. Hobson, **COSMONET: Fast cosmological parameter estimation in non-flat models using neural networks**, *Monthly Notices of the Royal Astronomical Society*, Volume 387, Issue 4, July 2008, Pages 1575–1582

T. Auld, M. Bridges, M. P. Hobson, S. F. Gull, **Fast cosmological parameter estimation using neural networks**, *Monthly Notices of the Royal Astronomical Society: Letters*, Volume 376, Issue 1, March 2007, Pages L11–L15

T. Auld, A. W. Moore and S. F. Gull, **Bayesian Neural Networks for Internet Traffic Classification**, in *IEEE Transactions on Neural Networks*, vol. 18, no. 1, pp. 223-239, Jan. 2007

REFERENCES

References available upon request

HOBBIES

Shotokan Karate, Yoga, Cold Water Swimming