

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 conducted a second PhD (the first was in Machine Learning) in financial econometrics at Cambridge University, whilst also maintaining commercial interests in my own investments.

EMPLOYMENT HISTORY

Aug 2023 — Sep 2023	Consultant, Proprietary trading firm	Remote
	Conducted a feasibility study of using common deep learning methods from industry to improve the client's quantitative trading process.	
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:	
	<ul style="list-style-type: none">• 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.	
	<ul style="list-style-type: none">• 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".
	<ul style="list-style-type: none">• 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, Cavendish Laboratory, 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