Tom Auld, Consultant

CAMBRIDGE, United Kingdom, 07984468057, tom@thomasjamesauld.com

LINKS

Personal Website, LinkedIn

PROFILE

Former high frequency trader with two PhDs currently helping startups in the areas of trading and Fintech.

EMPLOYMENT HISTORY

Jan 2024 — Present

Consultant, Fetch.ai — Cambridge

Consulting on the design of a secured lending platform.

Sep 2024 — Dec 2023

Research Associate, University of Cambridge Judge Business School — Cambridge

Conducted research in the area of empirical finance

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:

- 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 — Feb 2023

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, 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