Tom Auld

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PROFILE

I have two PhDs from Cambridge University as well as a wealth of financial market experience from a previous career in trading. Most recently I was able to combine my passion in finance by studying the relationships between political and financial markets. My two most recent working papers are currently under review at separate journals. I have a developing research interest in applying factor models to the valuation of the universe of cryptocurrency assets.

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

EDUCATION

Sep 2017 — Mar 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.

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.

TEACHING

2023

Teaching Assistant, University of Cambridge Judge Business School

Taught **Finance** example classes for the MPhil in Management

2019 — 2020

Teaching Assistant, University of Cambridge

Taught **Empirical Finance** example classes for the MPhil at the Faculty of Economics.

1999 — 2000

Teaching Assistant, King's College London

Taught **Linear Algebra** example classes to 2nd year undergraduates at the Department of Mathematics

1997 — 1998

Supervisor, Queens' College, Cambridge

Supervised pairs of 2nd year students in the mathematics tripos in **Quantum Mechanics** and **Methods**

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:

- 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.

REFERENCES

References available upon request