Rudy C. Yuen

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EXPERIENCE

Goldman Sachs (Asia) L.L.C.

eFX Quant Researcher & Strategist — Analyst

Hong Kong SAR, China May 2025 - Current

Nomura International Plc

eFX Quantitative Researcher & Trader — Analyst eFX Quantitative Developer — Summer Analyst London, UK July 2024 - Apr 2025 June 2023 - Aug 2023

EDUCATION

University College London (UCL)

MEng Maths & Computer Science (Known By: Mathematical Computation)

Sept 2020 — June 2024 First Class Honours

PROJECTS

Multi-Instance Transfer Learning on T cell receptor LLMs for Cancer Prediction

Project Link: https://github.com/RcwYuen/TCR-Embeddings

Manuscript Link: https://rcwyuen.github.io/docs/dissertation.pdf

- Graduate Dissertation for Master of Engineering degree from UCL, graded 80% (approximately top 90% tile).
- Achieving state-of-the-art AUC (≥99%) in identifying Stage I-IIIa Non-Small Cell Lung Cancer using peripheral T cell receptors repertoires using Python.
- Demonstrating with novelty that LLM embeddings are more effective than traditional physiochemical encodings in representing T cell receptor CDR3s.
- Provided large language model interpretability insights for a subsequently published model.

SKILLS

- Programming: 10+ years of experience in Python, experience with Java, SQL & q/kdb+.
- Tools and Libraries: Pandas, Matplotlib, NumPy, SciPy, PyTorch, Scikit-Learn, LATEX, Microsoft Excel.