

Thomas C.L Yue

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Education:

- 12/2010-present      University of Nottingham, UK
- Department of Physics and Astronomy
  - Scholarship funded by Inter-disciplinary High Performance Computing Centre and Rolls Royce plc.
  - PhD Candidate
- 2009-2010              Birkbeck College, University of London, UK
- Department of Computer Science and Information Systems
  - MSc. Computer Science with Merit
  - Thesis title: A Mesh-free numerical method for three-dimensional Nonlinear Schrödinger Equation
- 2007-2008              University of Wollongong, NSW, Australia (All but dissertation)
- Department of Mathematics and Applied Statistics
  - MSc.(Research). Research area: Ocean Wave Mechanics
  - High Distinction (87%) in overall graduate coursework
- 2002.2006              Simon Fraser University, Burnaby, BC, Canada
- BSc. Physics/ Mathematics

Work Experience:

- 12/08-10/09            Quantitative Trader  
Employer: Title Trading, Charlotte, NC, USA
- Research and Design quantitative trading strategies
  - Implementation of high frequency trading strategies
  - Model validation of trading algorithms
- 02/08-09/08            Derivatives Trader  
Employer: Gallardo Capital Group LLC. Vancouver, BC, Canada
- Trading of Clipper/Folio derivatives instruments
  - Practical dynamic hedging strategies
  - Implementation of derivatives pricing algorithm
- 10-07 to 12-07        Teaching Assistant for MATH 142 (Mathematics for Engineers)  
Employer: University of Wollongong, NSW Australia
- Supervise tutorial sessions
  - Grading assignments

Affiliations:

- Member of Institute of Physics (IOP) – Computational Physics Group
- Student Member of SIAM (Society of Industrial and Applied Mathematics)

Conferences:

- High Performance Computing Conference (July 2011)- Nottingham UK  
Poster Presentation: *Modelling surface tension with Smoothed Particle Hydrodynamics*
- The 4th Oxford University SIAM Student Chapter Conference (Feb 2011) - Oxford UK  
Presentation: *A mesh-free numerical method for three-dimensional Nonlinear Schrödinger Equation*
- The 1st UK CUDA Developer Conference (Dec 2009) - Oxford, UK

Technical skills: C++, C, MATLAB, FORTRAN, SQL, VBA