

Matt Beton

matthew.beton@gmail.com ■ +44 7436 891722 ■ mab262.user.srcf.net

EDUCATION

Queens' College, University of Cambridge

Bachelor's in Mathematics

First Class (83%), 18th of 243 in the year. Foundation Scholar on account of academic performance

Cambridge, UK

October 2020 - June 2023

Master of Mathematics

Distinction (81%), Foundation Scholar on account of academic performance

October 2023 - June 2024

Master's degree essay (dissertation): Transfer Learning for Timeseries Data, supervised by Mihaela van der Schaar

- Explores a novel setting for transfer learning between domains of different dimensions, called 'embedded transfer'
- The essay defines and formalises this setting, where source domain is a dimension-wise slice of the target domain
- Applied embedded transfer to ECG classification, using single-lead and 12-lead (12 independent electrodes) data
- Building on existing works with ECG classification with deep learning, I train a model for single-lead ECG classification, which is then transferred to the 12-lead domain
- When we have scarce data in the 12-lead (target) domain, embedded transfer techniques perform much stronger than without transfer learning
- Drawing inspiration from *Houlsby et al. (2019)*, I introduce adapters to handle target-domain data with strong self-correlation. This model performs better than the original transfer model on semi-synthetic data augmented by Perlin noise

Wilmslow High School

*A-Levels – 3A*s in Mathematics, Further Mathematics, Physics*

STEP Entrance Exam: 1 in STEP 2, S in STEP 3

Wilmslow, UK

September 2013 - June 2020

PROFESSIONAL EXPERIENCE

Jane Street Asia Ltd.

Trading Intern

Hong Kong

June 2023 – September 2023

- Interned for 10 weeks in Hong Kong, during which I worked on 2 different projects; one using statistical modelling to predict price movements as a result of market volume, and another related to market microstructure during the opening auction
- Learnt research methodologies, data science skills, and quantitative trading concepts
- Chose the 'modelling' elective to focus deeper on machine learning and statistics, studying modern statistical methods in both a theoretical and applied setting

P Capital Ltd.

Director, Shareholder and Developer

Online

August 2022 – June 2023

- Cofounded proprietary trading company after noticing an inefficiency on the Arbitrum Curve.fi DEX; arbitrageurs were always trading with a constant volume
- Using Curve V2 whitepaper alongside Vyper smart contract implementation, built a method for optimising trade sizes off-chain. This allowed us to produce tighter quotes than any other market participant
- Built a proprietary system for building our centralised and decentralised trades and broadcasting them efficiently. This required understanding of optimally utilizing Go multithreading to ensure most critical operations were prioritised first
- Took inspiration *Optimal Routing for Constant Function Market Makers* to extend our trading to more exchanges; building a general framework to describe a DEX, can optimize trades across an arbitrary number of exchanges via gradient descent
- The ideal implementation of a multi-leg arbitrage uses a relay smart contract, ensuring all trades are executed in the same block. This avoids issues of price slippage between trades
- Received Arbitrum airdrop for frequent on-chain market participation, production trades yielded a t-statistic of 34

IMC Trading B.V.

Trading Intern

Amsterdam, Netherlands

June 2022 – August 2022

- Interned for 9 weeks on the Cryptocurrency Options desk, building a strategy to trade ETH-BTC volatility spreads
- Built all tools from scratch, including data analysis, backtesting framework and live trading system
- First IMC intern to ever trade with actual money; my strategy was traded live for the final weeks of the internship

Daresbury Laboratory

Mathematical Work Experience

Warrington, UK

July 2019

- Worked with and learnt from Professor David Emerson in the scientific computing department
- Jacobi iteration to solve heat diffusion equations analytically, machine learning to identify solubility of organic compounds

PROGRAMMING PORTFOLIO

EIP-7579 Subscription Service

Automated subscription payments using Modular Smart Accounts
Recipient of Nethermind prize for best use of Account Abstraction

March 2024

<https://ethglobal.com/showcase/subhub-q0jrr>

Bitcoin Miner

A Bitcoin miner & SHA256 implementation, written from scratch in C++

June 2022

<https://www.youtube.com/watch?v=r1xBsG9zv6k>

ETH Amsterdam Hackathon

Extended staking-deposit-cli to increase private key resilience

April 2022

<https://ethglobal.com/showcase/horcrux-et4ox>

VOLUNTEERING AND LEADERSHIP

Cambridge Blockchain Society

Committee Member

Cambridge, UK

October 2021 – Present

Queens' College Boat Club

Social Secretary, Webmaster

Cambridge, UK

June 2021 – June 2023

Wilmslow High School & Cambridge University

Voluntary Academic Tutoring

Wilmslow, UK

September 2021 – Present

- Since being at university, have strived to help others with university admissions, where none was provided to me; being from a state school in the north of England, there was very few resources for applying to Oxbridge available to me
- Each year, I return to my school to provide tutoring and advice on applying to Oxford and Cambridge
- At Cambridge, I act as a math subject contact, providing advice and assistance (and my notes!) to younger math students
- Helped with the STEP Support Programme; the STEP entrance exam is a large barrier for state school students to get into Cambridge Maths, and the STEP Support Programme gives assistance to state schoolers by running outreach days

CoderDojo

Volunteer Programming Teacher

Wilmslow, UK

June 2014 – August 2019

- Acted as a youth mentor at the local CoderDojo, running classes and providing one-to-one tutoring to other teenagers learning to program
- During high school also volunteered as a math tutor to younger students in lunch breaks and after school

SKILLS, ACTIVITIES AND INTERESTS

University Activities: Cambridge Blockchain Society committee member, Queens' Boat Club committee member, Orienteering Club, Anglo-Japanese Society

Skills: Intermediate C#, Python, GoLang, Basic C++, Rust, Assembly and Web Dev. Strong understanding of cryptocurrencies

Interests: Japanese language, Drumming, Bass guitar, Poker, Theatre, Running, Music, Climate, Electronic Music/DJing

FURTHER INFORMATION

Cambridge Courses Taken

Part IA (rank 86/250): Groups, Numbers & Sets, Analysis, Probability, Differential Equations, Vectors & Matrices, Vector Calculus, Dynamics & Relativity

Part IB (rank 11/243): Linear Algebra, Groups Rings and Modules, Mathematical Methods (multidimensional Des), Complex Methods, Quantum Mechanics, Electromagnetism, Fluid Mechanics, Markov Chains, Variational Calculus, Optimization

Part II (rank 18/243): Principles of Quantum Mechanics, Applications of Quantum Mechanics, Quantum Information & Computation, Further Complex Methods, General Relativity, Classical Dynamics, Electrodynamics, Asymptotic Methods, Statistical Mechanics, Applied Probability (Markov Processes)

Part III: Information Theory, Quantum Computation, Symmetries and Particles (Lie Algebra and Representation Theory), Quantum Field Theory, General Relativity, Black Holes, String Theory

Audited *Distributed Ledger Technologies* from Department of Computer Science in 2024