AUDEN KAI LENG HUANG

Quantitative Developer | Algorithmic Trading | Quantitative Research | Python & Rust | Market Simulation

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EXPERIENCE

Quantitative Developer

Orchard Labs

Nov 2024 - Sep 2026 London

Software Engineering / Trading Infrastructure

- Built in Rust a local state and simulation engine for a crypto-arbitrage system across Uniswap, Balancer and Curve, reimplementing on-chain protocol logic for local swap simulation and state updates
- Designed protocol-specific pool managers and reusable state abstractions. Updated heterogeneous AMM state with commit/revert handling for simulated EVM storage changes, enabling fast multi-DEX arbitrage evaluation
- Reviewed and optimised Solidity arbitrage execution contracts for gas efficiency across V2/V3 swap paths and withdrawals
- Help use machine learning to train a BTC binary-outcome trading model for Polymarket prediction markets
- Hosting local Reth and Base nodes on my Linux machine

PROJECTS

Minesweeper Hint System

Sep 2023 - Apr 2024

Software Engineer | St. Andrews, Scotland

- Develop a minesweeper hint system using constraint programming and probability
- **Technologies**: Python, MiniZinc

Project Matching and Management Platform

Jan 2023 - May 2023

Full-stack Developer | West Lafayette, IN, United States

- Spearheaded a team of 6 to design and implement trading strategies in sprint 2
- Co-developed a platform for software engineer to post their projects and find teammates
- Built a real-time direct message, group chat, text editor and voice chat
- **Technologies**: React, Next.js, Firebase, Agora, Go, Git

Data Analysis and Visualization

Mar 2022 - Mar 2022

Software Engineer | St. Andrews, Scotland

- Co-developed Python program to analyse tweet data obtained using TAGS
- Built a script to clean and refine the raw dataset, and to analyse / visualise the data
- **Technologies**: Python, NumPy, Pandas, Matplotlib, Jupyter Notebook, Git

Scripting Language

Mar 2022 - Mar 2022

Software Engineer | St. Andrews, Scotland

- Co-implemented a small scripting language, consisting of expressions, variables, basic input/output and loops
- **Technologies**: Haskell, Git

EXTRACURRICULAR

Quantitative Code Conflux (IIT) Oct 2026 - Present

National Probability Challenge (IIT) Oct 2026 - Present

Bloomberg Trading Challenge Oct 2026 - Present

Code Auditor (IIT) Registered Oct 2026 - Present

Cambridge Battlecode Oct 2026 - Present

NSE TFT Spring Championship 2026 (esport) Oct 2026 - Present

Division 1 Finalist

KCL Societies Sep 2026 - Present

Trading Club, Poker Club

ICPC UKIEPC 2026 Oct 2026

First Tech Challenge API 2016 Aug 2015 - Jul 2016

Representing Taiwan in the Open Championship (Team 11011)
Design and construct a Robot fit for completing the task (First Res-Q)

SKILLS

Proficient Programming Language

Rust, Python, Solidity, Java

Familiar Programming Language

C++, C, C#, Go, Haskell, SQL, Yul, Vyper, CUDA, Huff, JavaScript, MiniZinc

Frameworks / Tools

NumPy, Pandas, Matplotlib, Jupyter, Git

EDUCATION

MSc (Taught) Computational Finance

King's College London

Sep 2026 - Jul 2027 London, England

BSc (Joint Honours) Computer Science & Philosophy

University of St. Andrews

Sep 2020 - May 2024 St Andrews, Scotland

- **Final Classification: First-class Honours**
- Dissertation: Minesweeper Hint System
- Applied quantitative analysis techniques; Dean's List (2020–21, 2021–22, 2022–23)

Exchange student

Purdue University

Sep 2022 - May 2023 West Lafayette, IN

RELEVANT COURSES

7CCSMQMF (ongoing at KCL)
Quantitative methods in finance

7CCMFM05 (ongoing at KCL)
Statistical analysis in finance

7CCSMSCF (ongoing at KCL)
Scientific computing for finance

7CCSMHFF (upcoming at KCL)
High-frequency finance

7CCMFM13 (upcoming at KCL)
C++ for financial mathematics

PHIL350 (Purdue)
Theories of probability

CS381 (Purdue)
Algorithm design, analysis and complexity

CS2002
Computer architecture,operating systems and systems concepts

CS4302
Signal processing: sound, image, video

LANGUAGES

English
Fluent

Mandarin Chinese
Fluent