

George Whittle

QUANTITATIVE RESEARCHER · DPHIL CANDIDATE, UNIVERSITY OF OXFORD

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Profile

Oxford DPhil candidate in machine learning, with two completed quantitative research internships — Point72 and Gresham Quant — and two more incoming for 2026 at Citadel (Fixed Income & Macro) and Jump Trading. At Point72, built high-Sharpe statistical-arbitrage signals from aggregated prime-brokerage flow data, engineered to perform when the rest of the book is in drawdown; at Gresham Quant, redesigned a liquidity-aware portfolio optimiser, improving risk-adjusted returns while also reducing trading costs and cutting backtest runtime by roughly 80%. Research contributor to two ICML 2026 spotlight papers — first author on one, on fast sequential amortised Bayesian inference — and joint first author on a NeurIPS 2025 poster on wide neural network theory. First-Class MEng from University of Oxford (ranked 3rd of 141; 1st in Robust Optimisation & Control Theory), with strengths in Python, Bayesian inference and machine learning, control, optimisation, and large neural networks.

Education

DPhil Engineering Science, University of Oxford

MACHINE LEARNING RESEARCH GROUP & QUANTUM DEVICE LAB

2024 – 2027 (expected)

- Supervised by Prof. Maïke A. Osborne (formerly publishing as Michael A. Osborne) and Prof. Natalia Ares.
- Thesis: *Bayesian Perspectives on Machine Learning for Quantum Device Control*
- Concurrent research on amortised Bayesian inference for filtering / sequential applications, kernel and feature-learning theory in wide neural networks, and Gaussian process methods (see Publications).

MEng Engineering Science, University of Oxford

SOMERVILLE COLLEGE

2020 – 2024

- First-Class Honours. Ranked 3rd of 141 overall; 2nd of 176 in Part A; 1st in the Master's-year module *Robust Optimisation & Control Theory*.
- Specialised in machine learning, optimisation, stochastic control, and mathematical methods.

Quantitative Research Experience

Jump Trading

INCOMING QUANTITATIVE RESEARCH INTERN

Sep. – Dec. 2026

Citadel

INCOMING QUANTITATIVE RESEARCH INTERN, FIXED INCOME & MACRO

Jun. – Sep. 2026

Point72

QUANTITATIVE RESEARCH INTERN

Jun. – Oct. 2025

- Conducted systematic alpha research on hedge-fund positioning flows and regime identification across the US and European long/short equities universe, on a 15-week internship within a systematic equities pod.
- Built high-Sharpe statistical-arbitrage signals explicitly constructed to be uncorrelated with — and additive during drawdowns of — existing book signals, improving portfolio risk-adjusted returns.

Gresham Investment Management (Gresham Quant)

QUANTITATIVE RESEARCH INTERN

Jun. – Sep. 2023

- Redesigned the portfolio-optimisation engine to enable liquidity-aware daily rebalancing, improving risk-adjusted returns while also reducing trading costs in capacity-constrained markets and per-step backtest runtime by ~80%.
- Conducted alpha research on systematic futures-roll execution, incorporating discretionary trader insight and projected to result in at-risk-target gains of ~\$12M/year.

Oxford Alpha Fund

QUANTITATIVE PORTFOLIO MANAGER → HEAD OF RESEARCH

Jan. 2024 – Dec. 2025

- Student-run multi-strategy fund: led a 5-person research team applying Bayesian quadrature to robust systematic strategy-ensemble construction, and deployed the resulting allocator to the fund's live multi-strategy book.
- Subsequently, as Head of Research (Executive Committee), oversaw all quantitative projects and delivered the bootcamp lecture series on portfolio optimisation and machine learning.

Selected Publications

- **G. Whittle**, J. Ziomek, J. Rawling, M. A. Osborne. **Distribution Transformers: Fast Approximate Bayesian Inference with On-the-Fly Prior Adaptation**. [ICML 2026 \(SPOTLIGHT\)](#).
- J. Ziomek*, **G. Whittle***, M. A. Osborne. **Just One Layer Norm Guarantees Stable Extrapolation**. [NEURIPS 2025](#).
- C. Wibault, et al. (incl. **G. Whittle**). **Recurrent Structural Policy Gradient for Partially Observable Mean Field Games**. [ICML 2026 \(SPOTLIGHT\)](#).

* Equal contribution. Full publication list on [Google Scholar](#).

Technical Skills

Programming	Python (12+ years), C++, MATLAB, SQL; object-oriented design, design patterns, Git, productionised software.
Quant Methods	Systematic alpha research, statistical arbitrage, portfolio optimisation & signal fusion, backtesting & analytics; convex & non-convex optimisation; stochastic systems & filtering.
ML & Numerics	PyTorch, NumPy, SciPy, Pandas; Bayesian inference & filtering (amortised / PFN-style, variational, MCMC), Gaussian processes, probabilistic numerics, large neural networks, optimal control.

Other Professional Experience

Somerville College, University of Oxford

RETAINER-FEE LECTURER IN ENGINEERING SCIENCE

Oct. 2024 – Present

- Competitively appointed teaching post — a junior academic faculty position — delivering undergraduate tutorials in probability & statistics, stochastic processes, control theory, communications theory, and electronics.
- Also run inter-college classes on control theory, communications theory, and computer engineering.

Mind Foundry

MACHINE LEARNING SCIENTIST (DEFENCE)

Aug. 2024 – Present

- Developed transformer-based online Bayesian filtering for real-time sensor fusion; this work fed directly into the first-authored ICML 2026 spotlight on amortised Bayesian inference (*Distribution Transformers*).
- Part-time alongside DPhil. Currently extending the method to multi-target sensor-fusion and tracking problems.
- Earlier work during a full-time internship on high-dimensional non-convex multi-objective optimisation for sensor and resource allocation.

Lexington Medical

OPTIMISATION CONSULTANT

Feb. 2024 – Apr. 2025

- Designed and shipped production optimisation software combining probabilistic demand forecasting with end-to-end optimisation of a global finished-goods-to-3PL inventory and shipping network.

Honours & Awards

- 2024 **EPSRC Scholarship**, Department of Engineering Science, University of Oxford — full DPhil funding
- 2024 **Edgell Sheppee Prize**, Department of Engineering Science, University of Oxford — general performance
- 2024 **Principal's & Mary Somerville Prizes**, Somerville College — performance in Part C examinations
- 2020–24 **Academic Scholar**, Somerville College, University of Oxford
- 2020 **Reserve, British Team**, International Physics Olympiad (cancelled) — top 6 nationally
- 2020 **Top Gold**, UK Physics Olympiad — top 100 nationally
- 2013–20 **Gold**, UK Chemistry Olympiad, Cambridge Chemistry Challenge & 7 consecutive UKMT challenges

Leadership & Activities

Oxford University Engineering Society

VP OF SPONSORS & EVENTS

2023 – 2024

Music

GRADE 8 TRUMPET; LTCL PIANO DIPLOMA (IN PROGRESS); FORMER FIRST TRUMPET AT OXFORD MILLENNIUM ORCHESTRA