Miles Weatherseed

J 07984 687 289

in mweatherseed

Quantitative researcher with PhD in applied mathematics and experience in machine learning, mechanistic modelling, and financial markets.

Education

University of Oxford 2019 - 2024

PhD in Applied Mathematics

Thesis: "POEM: prediction of immunogenic epitopes using mechanistic modelling of the MHC class I antigen processing pathway".

University of Oxford 2015 - 2019

Master of Mathematics

- > First-class honours.
- ➤ Dissertation: "Mathematical models of DNA-protein interactions" (80/100).



Oxford Centre for Immuno-Oncology

2024 - present

Senior Postdoctoral Researcher

Oxford

- > Engineered a novel immunological risk-scoring system using variance-based sensitivity indices to prioritise epitope targets with high robustness against evolutionary escape.
- > Developed a hybrid algorithm ("POEM") combining mechanistic modelling with machine learning to predict the immunogenic potential of any neoepitope with high generalisability.
- > Early promotion to Senior Postdoctoral Researcher based on impact in attracting industry investment from GSK and algorithm development leadership.
- > Ongoing inter-disciplinary collaboration to drive innovative solutions.

Dysrupt Labs Mar 2025 - present Research Analyst Melbourne

- > Worked remotely with macroeconomists to refine a prediction markets-based trading strategy leveraging selective crowd forecasts for macroeconomic indicators (e.g. CPI).
- > Engineered a bootstrap-based framework to quantify performance uplift: benchmarked realised PnL distributions against randomised signal baselines, providing statistical evidence of alpha.
- > Optimised exit logic (e.g. stop-loss, crossover, signal decay) and validated forecast superiority over persistence using time-series metrics.

Synteny Biotechnology Sep 2023 - Dec 2023

Machine Learning Intern

Cambridge

- > Developed and tested efficient, scalable code for integrating new algorithms and methods into the main codebase, prioritising speed and memory optimisation.
- > Fine-tuned protein language model (ESM-2) to deconvolute large mass spectrometry datasets, doubling the training data for the company's binding prediction model.
- > Researched and manually benchmarked emerging algorithms for generating ensembles of protein structures from AlphaFold2.
- > Competed in IMMREP23 Kaggle challenge, finishing 4th.

J.P. Morgan Jun 2018 - Aug 2018

Sales & Trading Summer Analyst, European Repo Desk

London

- > Built VBA macro for near-optimal netting of repo trades under FIN 41 haircut regulations, improving capital efficiency and automation.
- > Ranked 2nd among EMEA interns in summer trading challenge on Sales & Trading floor.
- > Received full-time return offer.

Technical Skills

Programming Python (expert), Julia (intermediate), Java (intermediate), R (basic), Fortran (basic)

Libraries scikit-learn, PyTorch, TensorFlow, LightGBM, Optuna, AnnData

Tools Git, LaTeX

POEM: Hybrid Algorithm for Predicting Immune Response

2024 - present

- > Developed a hybrid model combining mechanistic ODEs and ML to quantify the likelihood of immune recognition for any genetic mutation.
- > Demonstrated that POEM predictions correlate with real-world outcomes in cancer (e.g. patient survival, tumour evolution), outperforming existing clinical biomarkers.
- > Used in signal prioritisation for immunotherapy targets; under review at *Nature*, with strong interest from leading pharma companies.

Mechanistic Modelling of Antigen Presentation

2020 - 2024

- > Built a high-dimensional ODE-based model to simulate peptide processing dynamics and generate synthetic training data under biological constraints.
- > Combined parameter fitting via supervised learning (SVR) with Bayesian inference (MCMC), enabling robust estimation from sparse, noisy observations.
- > Outperformed purely data-driven ML models in out-of-distribution generalisation, validating the value of mechanistic priors.



Club President

Vincent's Club

May 2021 – May 2022

Club President

Oxford

> Elected President of 150-member club; led record financial recovery post-COVID

Oxford University Athletic Club

May 2017 - May 2018

Oxford

> Elected President of Oxford's largest sports club; established regular giving scheme; unbeaten season for all teams.

Running

> England representative 2021; Olympic Trialist in 1500m; 3:42 1500m runner; 14:22 5k runner

Puzzles

> Frequent competitor in coding/puzzle challenges (Jane Street, LeetCode, IMC 64BIDS finalist).