

Will Hicks (MEng) is a current student in the Interdisciplinary Phd program at Memorial University of Newfoundland, focusing on Mathematics, Finance, and Physics. Will is currently studying part time, whilst working in the financial services industry in London (UK).

After obtaining a MEng degree in Materials Science from the University of Oxford (UK), Will started a career in risk management within Investment Banking in 2004. Since then he has focused primarily on quantitative roles within trading businesses. This includes the mathematical modelling of market risk and counterparty credit risk, as well as the valuation of derivative products. He has experience across multiple different asset classes (equities, interest rate trading, and forex trading).

Alongside his work, Will completed a BSc (2012), and MSc (2016) in Mathematics, from the Open University (UK). Since then he has combined his interest in applied mathematics, with his professional experience, by carrying out independent research into the application of quantum probability to the modelling of the financial market. The mathematical methods of quantum probability are extremely powerful, and allow one to capture many exotic behaviors that are not captured by models generally used in practice.

Will decided to put his ongoing research towards the Interdisciplinary Phd, after discussing the prospect with Prof Emmanuel Haven (his supervisor), having contributed a paper at a conference in Linnaeus University (Vaxjo, Sweden) in June 2019.