

Thanh Lam.

Machine Learning Researcher · Quantitative Researcher



Me & my mom
PhD graduation 🎓

Machine learning researcher working **where rigorous theory meets algorithms that generalize** in practice. **PhD in Computer Science** from the National University of Singapore (advised by Prof. Bryan Low & Prof. Patrick Jaillet); since 2023 a **Quantitative Researcher at Citadel Securities**, building and evaluating predictive systems in real-world, high-noise environments. Currently focused on **foundation models, reasoning, and scalable training**, with the goal of contributing to frontier AI.

Education

Ph.D., Computer Science · National University of Singapore 2019 – 2023

Advised by Prof. Bryan Low (NUS) & Prof. Patrick Jaillet (MIT). Sole recipient of the SMART Graduate Fellowship (1 of 4 universities, 2019). GPA 4.6/5.

Visiting Graduate Student · MIT — Lab for Information & Decision Systems (LIDS) 2022

Fall 2022 with Prof. Patrick Jaillet, fully funded by the SMART Fellowship.

B.Comp., Computer Science (First Class Honours) · National University of Singapore 2015 – 2019

ASEAN Undergraduate Scholarship — 3 students nationwide (Vietnam, 2015). GPA 4.6/5.

Experience

Quantitative Researcher · Citadel Securities, London 2023 – Present

Alpha research in systematic futures and equities (mid- to high-frequency); building and evaluating predictive models in production, high-noise settings.

Quantitative Research Intern · Citadel Securities 2022

Alpha research in digital assets.

Selected Publications

* equal contribution · full list on [Google Scholar](#).

- 1 **Risk-Aware Reinforcement Learning with Coherent Risk Measures and Non-linear Function Approximation.** [Thanh Lam](#), Arun Verma, Bryan Low, Patrick Jaillet. [ICLR 2023](#).
- 2 **Model Fusion for Personalized Learning.** [Thanh Lam*](#), Trong Nghia Hoang*, Bryan K. H. Low, Patrick Jaillet. [ICML 2021](#) (pp. 5948–5958; 21.5% acceptance).
- 3 **Learning Task-Agnostic Embedding of Multiple Black-Box Experts for Multi-Task Model Fusion.** Trong Nghia Hoang*, [Thanh Lam*](#), Bryan K. H. Low, Patrick Jaillet. [ICML 2020](#) (pp. 4282–4292; 21.8% acceptance).
- 4 **On Average-Case Error Bounds for Kernel-Based Bayesian Quadrature.** Xu Cai*, [Thanh Lam*](#), Jonathan Scarlett. [arXiv](#).
- 5 **Implicit Regularization via Spectral Neural Networks and Non-linear Matrix Sensing.** Hong T. M. Chu, Subhro Ghosh, [Thanh Lam*](#), Soumendu Sundar Mukherjee. [arXiv](#) (* co-first author).
- 6 **Online Data Procurement with Self-Interested Agents.** [Thanh Lam](#), Bryan Low, Patrick Jaillet. **Working paper**.

Honors & Awards

2019 SMART Graduate Fellowship (sole recipient) 2020–21 Research Achievement Award (×2)

2021 Honor List for Teaching Excellence 2019 Dean's List

2015 ASEAN Undergraduate Scholarship

Professional Service

Conference reviewer: ICML ('21-'23), NeurIPS ('21-'23), ICLR ('22/'23), AISTATS '23, IEEE RA-L '22.

Journal reviewer: Neural Networks, IEEE Robotics & Automation Letters (RA-L).

Conference volunteer: ICLR '20, ICML '20/'21, NeurIPS '20/'21.