Felix Drinkall

DOCTORAL CANDIDATE · UNIVERSITY OF OXFORD

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PhD Student at the Oxford-Man Institute of Quantitative Finance, University of Oxford, and ex-Professional Athlete for GB Rowing.

Education

University of Oxford   *Oxford, United Kingdom*

DPHIL IN NATURAL LANGUAGE PROCESSING AND QUANTITATIVE FINANCE   *October 2021 - Present*

- Member of the **Oxford-Man Institute of Quantitative Finance** and **Oxford e-Research Centre**.
- Researching the intersection between **Natural Language Processing** and **Time-Series Forecasting**.
  - Researching best methods for modelling text for time-series forecasting
  - Investigating the pitfalls of using language models in dynamic tasks within the financial domain. Measuring information leakage from using statically trained LLMs and evaluating techniques to mitigate that leakage.
  - Modelling macro-economic causal effects for diachronic linguistic change
- Completed the first section part-time as I was rowing professionally, attempting to make the 2024 Olympics
- Reviewer for the ACL, EMNLP, NAACL and COLING conferences
- Published papers:
  - "Forecasting COVID-19 Caseloads Using Unsupervised Embedding Clusters of Social Media Posts" - NAACL 2022
  - "Time Machine GPT" - NAACL Findings 2024
  - "Forecasting Credit Ratings: A Case Study where Traditional Methods Outperform Generative LLMs" - FinNLP-COLING 2025
  - "(Re)Visiting Large Language Models in Finance" - SSRN pre-print 2024

MENG IN ENGINEERING SCIENCE   *September 2017 - June 2021*

- **First-Class Honours**
- **Recipient of the Vincent's Fernside Scholarship** for academic and sporting success at Oxford University.
- **84% in my Masters' Thesis**: "Forecasting COVID-19 Caseloads using Social Media Posts" - Edgell Sheppee Prize 2021
- Courses: Machine Learning, Machine Vision and Robotics, Medical Imaging and Informatics, Advanced Probability, Systems and Perturbation Methods and Advanced Mathematics.

Experience

Alan Turing Institute   *London, UK*

RESEARCHER   *February 2023 - July 2024*

- I worked as a researcher for the Alan Turing Institute on the **Narrative Detection and Tracking team** under DSTL. We assessed the viability of effectively capturing fine-grained narratives, tracking them and predicting their future dynamics within a community.

GB Rowing Team   *Reading, UK*

PROFESSIONAL ATHLETE   *November 2017 - July 2023*

- Throughout my university studies I have had to balance the obligations and responsibilities of a professional athlete. This has made me **able to balance a tough workload and work under pressure** whilst maintaining peak performance in and out of the classroom. Faced with missing out on the Olympic squad this summer, I am left with unique lessons from elite sport and a fire in the belly.

Rahn+Bodmer   *Zurich, Switzerland*

QUANTITATIVE INVESTMENT ANALYST INTERN   *July 2020 - August 2020*

- **Developed a full-stack portfolio optimisation tool using Python and HTML** within the Django framework. During my internship, I gained exposure to the trading department, investment strategy development, and fundamental research. I had the privilege of presenting the tool to both the financial analysis team and multiple partners.

Skills and achievements

Technical
- **Advanced knowledge of Python**, specifically the Pytorch and Transformers libraries.
- **Presented a tutorial at the OMI NLP SoDaS Conference** on how to use NLP for social data science.
- Experience **training decoder-based language models from scratch.**
- Hands-on experience working with state-of-the-art **Time-Series Forecasting** models.

Other
- **Junior World Rowing Champion from 2017**.
- **U23 World Champion from 2019 and 2021.**
- Competed in the Oxford vs. Cambridge Boat Race
- Winner of the National Pro Corda Chamber Music competition, playing at the Wigmore Hall with my brass band.