

# Aric Cutuli

SCHOOL OF ENGINEERING AND APPLIED SCIENCES · COLUMBIA UNIVERSITY

New York, NY 10027

✉ ajcutuli@gmail.com | 🏠 ajcutuli.github.io | 📧 ajcutuli | 🌐 ajcutuli

## Education

### Columbia University

MS FINANCIAL ENGINEERING

- GPA: 3.7/4.0
- Concentration in Machine Learning

New York, NY

Sep 2022 - Dec 2023

### University of California, Los Angeles

BS MATHEMATICS/ECONOMICS

- GPA: 3.9/4.0
- Specialization in Computing

Los Angeles, CA

Sep 2019 - Jun 2022

## Professional Experience

### Citigroup

QUANTITATIVE SUMMER ANALYST - EQUITIES CENTRAL RISK

- Systematic order filtering using sentiment

New York, NY

Jun 2023 - Aug 2023

### Citigroup

QUANTITATIVE SUMMER ANALYST - AI INNOVATION LAB

- Language model fine-tuning for news data classification

New York, NY

Jun 2022 - Aug 2022

### Consulting Startup

QUANTITATIVE DEVELOPER

- Created derivative pricing and risk management tools for trading bots

Remote

Dec 2021 - May 2022

### Edelman Financial Engines

DATA ANALYST INTERN

- Identification of fiduciary performance issues through statistical testing

Santa Clara, CA

Jun 2021 - Aug 2021

## Publications

### IN PREP

A Bayesian Hierarchical Framework for Modeling Migration Flows. **Aric Cutuli**, Upmanu Lall, Michael Puma, Emile Esmaili, Rachata Muneeppeerakul. 2023.

### TECHNICAL REPORTS

Separation Capacity of Randomly Initialized DNNs. **Aric Cutuli**, Harold Haodong Miao, Weitao Zhu. 2023.

## Presentations

*\* presenting contributor*

**Aric Cutuli\***, Upmanu Lall, Michael Puma, Emile Esmaili, Rachata Muneeppeerakul. 2023. A Bayesian Hierarchical Framework for Modeling Migration Flows. MURI Migration 2023 Annual Evaluation.

**Aric Cutuli\***, Harold Haodong Miao\*, Weitao Zhu\*. 2023. Separation Capacity of Randomly Initialized DNNs. Department of Electrical Engineering, Columbia University.

**Aric Cutuli\***, Xia Li. 2022. Hawkes Processes in Finance. Directed Reading Program Student Colloquium, University of California, Los Angeles.

## Research Experience \_\_\_\_\_

### **Columbia Climate School**

*New York, NY*

ADVISOR: PROF. UPMANU LALL & DR. MICHAEL PUMA

*Feb 2023 - Present*

- Bayesian hierarchical regression and machine learning to develop improved predictions of human migration flows

## Teaching Experience \_\_\_\_\_

2023 **Algorithmic Trading**, Lead Teaching Assistant

## Awards, Fellowships, & Grants \_\_\_\_\_

2019	<b>University Grant</b> , University of California, Los Angeles	\$ 45,000
	<b>Legacy Scholar</b> , Elks National Foundation	\$ 4,000
	<b>IAHF Scholar</b> , Italian American Heritage Foundation	\$ 1,000
	<b>Most Valuable Student</b> , California-Hawaii Elks Association	\$ 200

## Outreach & Professional Development \_\_\_\_\_

### AFFILIATIONS AND SERVICE

2021-2022 **UCLA Quantitative Trading Club**, Cofounder

2021 **UCLA Directed Reading Program**, Reading Group Lead

### PROFESSIONAL MEMBERSHIPS

QWAFaxNEW

### SKILLS

#### **Programming Languages**

Python, C++, Java, Go

#### **Technical Libraries**

scikit-learn, NumPy, NumPyro, Keras, PyTorch, Hugging Face, statsmodels, CVXPY

#### **Developer Tools**

q/kdb+, SQL, Git, Docker