

# ALEXANDER MASCOLO

🌐 <https://amascolo.github.io>

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**PROFILE** Strong coding and analytical skills · 8+ years experience at startups and trading desks.

**CURRENT** *MSc (by Research) Computer Science* 2024 – 2025  
**University of Edinburgh** EDINBURGH 🇬🇧

- Fully funded, systems research on compilers for data science.
- Open-sourced a query engine with code generation (🐙 [sdql](#)).

**EXPERIENCE** *Research Engineer* 2021 – 2023  
**Tably** LONDON 🇬🇧

- Applied R&D for large-scale distributed stream processing.
- Implemented conflict-free replicated data types (🐙 [otto](#)).

*Software Engineer* 2019 – 2020  
**Gyana** LONDON 🇬🇧

- Greenfield development of high-performance analytics libraries.
- Funding by top VC investors, including the founder of Twitter.

*Quantitative Developer* 2017 – 2019  
**Macquarie Group** LONDON 🇬🇧

- Strategist role in Quantitative Investment Strategies (QIS).
- Coded up strategies and improved the backtesting engine.

*Quantitative Developer* 2015 – 2016  
**Macquarie Group** SYDNEY 🇦🇺

- Desk analytics role aligned with Options Market Making.
- Built visualisation tools to monitor trade execution latency.

**EDUCATION** *BSc (Hons I) Computer Science* 2011 – 2015  
**Australian National University** CANBERRA 🇦🇺

- Thesis on theoretical computer science and microeconomics.
- National Merit Scholarship (top 0.35%), mathematics prize.
- Taught classes on logic, formal methods, information theory.

*Summer School in Logic and Formal Epistemology* 2013  
**Carnegie Mellon University** PITTSBURGH 🇺🇸

- Fully funded, seminars on statistical machine learning.

**CODING** Python ●●●●●○ · Rust ●●●○○○ · Scala ●●○○○○ · C++ ●○○○○○

**CITIZENSHIP** 🇦🇺 Australian 🇬🇧 British 🇮🇹 Italian · eligible for 🇺🇸 US E-3 visa (H-1B sponsor not required).