Alexander Mascolo

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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, joint prize with mathematics.
- 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 <u>not</u> required).