https://www.amascolo.github.io

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**PROFILE** 

Strong coding and analytical skills  $\cdot$  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 - 2023LONDON #

Tably

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

Software Engineer

2019 - 2020

LONDON #

Gyana

- 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

- Interdisciplinary thesis on computer science and economic theory.
- National Merit Scholar (top 0.35%), joint prize with mathematics.
- Teaching assistant for 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** 

**CITIZENSHIP** 

■ Australian ♣ British • Italian (triple) · eligible for ■ US E-3 visa (H-1B not required).