https://amascolo.github.io **PROFILE** Strong coding and analytical skills \cdot 8+ years experience at startups and trading desks. RESEARCH

☑ alexander.mascolo@gmail.com

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 - 2020LONDON #

Gyana

- Greenfield development of high-performance analytics libraries.
- Backed 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

CITIZENSHIP

■ Australian
British
Italian
US E-3 visa holder
based in San Francisco.