

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).