# Álvaro Muñiz-Brea

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Mathematician interested in quantitative finance and machine learning

#### Education

University of Edinburgh

2021 - present (exp Aug 2025)

 $PhD\ in\ Mathematics$ 

Edinburgh, UK

Advisor: Prof. Nick Sheridan

University of Cambridge

2020 - 2021

Part III of the Mathematical Tripos (MASt). Pass with First Class Honours

Cambridge, UK

Essay: "A Case Study in Intersection Theory". Advisor: Prof. Dhruv Ranganathan

Universidade de Santiago de Compostela

2015 - 2020

BSc in Mathematics (double degree). GPA: 9.38/10.00

Santiago de Compostela, Spain

Dissertation: "Differential and algebraic study of Grassmannians". Advisor: Prof. Manuel Pedreira

Universidade de Santiago de Compostela

2015 - 2020

BSc in Physics (double degree). GPA: 9.28/10.00

Santiago de Compostela, Spain

Dissertation: "Entanglement entropy and holography". Advisor: Prof. José Edelstein

Ruprecht-Karls Universität Heidelberg

2018 - 2019

 $Erasmus\ Programme$ 

Heidelberg, Germany

#### Industry experience

Edinburgh University Trading & Investment Club (EUTIC)

October 2024 - present

 $Quant\ Division-member$ 

Edinburgh, UK

G-Research

April 2024

Spring into Quant Finance

Royal Riviera (Saint-Jean-Cap-Ferrat, France)

#### Events attended

Optiver

October 2024

Trading Workshop

Edinburgh, UK

Cubist Systematic Strategies (Point 72)

September 2024

Quant Academy Meet & Greet

London, UK

#### Research experience

#### University of Edinburgh

2021 - present

 $Graduate\ student$ 

• Funded by European Research Council (ERC) grant

 $Edinburgh, \ UK$ 

• Research on Lagrangian cobordisms and Chow groups

Instituto de Ciencias Matemáticas (ICMAT)

Summer Research Student

Summer 2020 Madrid, Spain

• Grant programme Severo Ochoa - ICMAT: Introduction to Research 2020

• Research on contact Hamiltonian systems

#### Universidade de Santiago de Compostela

2019-2020

 $Undergraduate\ Student\ Researcher$ 

Santiago de Compostela, Spain

• Funded by Spanish Ministry of Education and Professional Training

• Research on Grassmann varieties

#### Publications and preprints

#### Dimensionality of tropical Chow groups

(submitted) arxiv:2408.12417

#### Lagrangian cobordisms and K-theory of symplectic bielliptic surfaces

(submitted) arxiv:2403.17098

#### The Hamilton-Jacobi theory for contact Hamiltonian systems

Mathematics 9(16) (2021)

joint with M. de León and M. Lainz

In preparation (drafts available upon request):

• Fourier transforms and a filtration on the Lagrangian cobordism group of tori

#### ML courses

Time Series   $Kaggle$	2024
${\bf Intermediate\ Machine\ Learning} \   \ \textit{Kaggle}$	2024
Intro to Machine Learning   Kaggle	2024

#### Awards and scholarships

G-Research Travel Grant   G-Research	$\boldsymbol{2024}$
National Top Graduates Award (top 1-2% in Spain)   Spanish Society of Academic Excellence (SEDEA)	2021
M. T. Meyer Scholarship & Gertrude Mather Jackson Prize   Girton College, University of Cambridge	2021
European Research Council (ERC) Studentship   University of Edinburgh	2021 - 2025
Fellowship for postgraduate studies abroad   Fundación Barrié	2020-2021
Grant Programme Severo Ochoa - ICMAT: Introduction to Research 2020   $ICMAT$	2020
Collaboration Research Grant   Spanish Ministry of Education and Professional Training	2019-2020
"Matrícula de Honor" (top 5%) in 24 courses   University of Santiago de Compostela	2015-2020
Acknowledgment for outstanding performance in university entrance exams   Xunta de Galicia	2015

#### **Talks**

Conference talks

Comordia de Comord	
Topology Workshop   Universidad de Santiago de Compostela (Santiago, Spain)	$\boldsymbol{2024}$
VI Congreso de Jóvenes Investigadores de la RSME   Universidad de León (León, Spain)	2023
X Encuentro de Jóvenes Topólogos   Universidad de Zaragoza (Zaragoza, Spain)	$\boldsymbol{2022}$
IYIMeeting 2021   The Domus (A Coruña, Spain)	$\boldsymbol{2021}$
Matemáticas: moito máis que números!   Universidad de Santiago de Compostela (Santiago, Spain)	2021

## Seminar talks 2024

University of Cambridge | Differential Geometry and Topology Seminar

2023

 ${\bf University\ of\ Edinburgh}\ |\ {\it EDGE\ Seminar}$ 

 ${\bf University\ of\ Edinburgh}\ |\ {\it Tropical\ geometry\ seminar}$ 

University of Edinburgh | Preprint seminar

2022

University of Edinburgh | GPS seminar

International Centre for Mathematical Sciences (ICMS) | GlaMS induction event

University of Edinburgh | Hodge Club

University of Edinburgh | Cob/CH seminar

University of Edinburgh | Hodge Club

Online | GlaMS example showcase

### Teaching

Tutoring at the University of Edinburgh	
Discrete-Time Finance, Probability	2024-202
Python Programming (MSc course), General Topology, Computing and Numerics, Statistics Computing and Numerics, General Topology, Honours Complex Variables, Differential Geometry	2023-2024 2022-2023
Calculus & its Applications, MathsBase	2021-202
Other support	
TA for "Séminaire de Mathématiques Supérieures 2022: Floer Homotopy Theory" (Vancouver, Canada)  Personal tutor (freelance)	mmer 202 2016-202
Attended conferences and summer schools	
Mirrors in the Midlands   University of Birmingham (England, UK)	Aug 2024
Topology Workshop   University of Santiago de Compostela (Santiago, Spain)	Jul 202
London Geometry and Machine Learning   London (England, UK)	Jul 2024
Summer School on h-principle   ICMAT (Madrid, Spain)	Jun 2024
From Hamiltonian Dynamics to Symplectic Topology and Beyond   IHP (Paris, France)	Jun 202
Symplectic Paradise   Bozeman (MT, USA)	Aug 202
A conference in honour of Leonid Polterovich $\mid ETH \mid (Zurich, Switzerland)$	July 202
$\textbf{Symplectic Topology workshop} \mid \textit{Imperial College London (England, UK)}$	June 202
$\textbf{Graduate Summer School on Mirror Symmetry in the log Calabi-Yau setting} \mid \textit{Eyam (England, UK)}$	May 202
VI Congreso de Jóvenes Investigadores de la RSME   Universidad de León (Leon, Spain)	Feb 202
Homological Mirror Symmetry annual meeting   University of Miami (FL, USA)	Jan 202
$\textbf{2022 Simons Collaboration on Homological Mirror Symmetry Annual Meeting} \mid \textit{New York (NY, USA)}$	Nov 202
XXVIII Encuentro de Topología   Universidad de Zaragoza (Zaragoza, Spain)	Oct 202
$\textbf{Periods in Mirror Symmetry} \mid \textit{International Centre for Mathematical Sciences (Scotland, \textit{UK})}$	Sep 202
$ \textbf{Una Europa Masterclass} \ \ \textbf{AI in Law} \   \ \textit{Universytet Jagielloński w Krakowie (Krakow, Poland)} $	Sep 202
SYNC Early Career Workshop   University of Davis (CA, USA)	Aug 202
Séminaire de Mathématiques Supérieures 2022: Floer Homotopy Theory $\mid$ PIMS (BC, Canada)	Jul 202
Convexity in contact and symplectic topology   Institut Henri Poincaré (Paris, France)	Aug 202
Organizing	
Graduate School on Mirror Symmetry in the log Calabi-Yau setting   Eyam Hostel (England, UK)  • Summer school co-organised with D. Kozevnikov and K. Hugtenburg	May 202
$\bullet$ Managed a £20,000 budget to organise a 5 day residential summer school with over 30 participants	
Hodge Club   University of Edinburgh	2022-202
• Co-organised the PhD geometry seminar together with W. Bevington and K. Rega	
Languages	

Spanish (native), Galician (native), English (fluent), German (intermediate), Arabic (MSA) (basic). Python (numpy, pandas, scikit-learn), git,  $\mathbb{E}_{X}$ , HTML, Lean

#### Activities and interests

Poker, books, fitness, hiking & backpacking