Álvaro Muñiz-Brea

School of Mathematics, University of Edinburgh Peter Guthrie Tait Road, Edinburgh EH9 3FD, UK

<u>Amunizbrea.com</u> GitHub Martin Substack In amunizb@ed.ac.uk In LinkedIn Garage Google Scholar

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

Fourier transforms and a filtration on the Lagrangian cobordism group of tori arxiv:2411.16543		
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
ML courses		
$oldsymbol{\Gamma}$ ime Series $Kaggle$	2024	
$egin{array}{cccccccccccccccccccccccccccccccccccc$	2024	
Intro to Machine Learning Kaggle	2024	
Awards and scholarships		
$ ext{G-Research Travel Grant} \mid ext{G-Research}$	202	
National Top Graduates Award (top 1-2% in Spain) Spanish Society of Academic Excellence (SEDEA)	202	
M. T. Meyer Scholarship & Gertrude Mather Jackson Prize Girton College, University of Cambridge	202	
European Research Council (ERC) Studentship University of Edinburgh	2021-202	
Fellowship for postgraduate studies abroad Fundación Barrié	2020-202	
Grant Programme Severo Ochoa - ICMAT: Introduction to Research 2020 ICMAT	202	
Collaboration Research Grant Spanish Ministry of Education and Professional Training	2019-202	
"Matrícula de Honor" (top 5%) in 24 courses University of Santiago de Compostela	2015-202	
Acknowledgment for outstanding performance in university entrance exams Xunta de Galicia	201	
Talks		
Conference talks	202	
Topology Workshop Universidad de Santiago de Compostela (Santiago, Spain)	202	
VI Congreso de Jóvenes Investigadores de la RSME Universidad de León (León, Spain)	202	
X Encuentro de Jóvenes Topólogos Universidad de Zaragoza (Zaragoza, Spain) IYIMeeting 2021 The Domus (A Coruña, Spain)	202 202	
Matemáticas: moito máis que números! Universidad de Santiago de Compostela (Santiago, Spain)	202	
Seminar talks	202	
University of Cambridge Differential Geometry and Topology Seminar	,_	
	202	

University of Edinburgh | EDGE Seminar

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

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

 ${\bf University\ of\ Edinburgh}\ |\ {\it Hodge\ Club}$

 ${\bf Online} \mid {\it GlaMS \ example \ showcase}$

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	2021-2022
Other support	
TA for "Séminaire de Mathématiques Supérieures 2022: Floer Homotopy Theory" (Vancouver, Canada) Personal tutor (freelance)	mmer 2021 2016-2020
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 2024
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 2024
Symplectic Paradise Bozeman (MT, USA)	Aug 202
A conference in honour of Leonid Polterovich ETH (Zurich, Switzerland)	July 202
Symplectic Topology workshop Imperial College London (England, UK)	June 202
Graduate Summer School on Mirror Symmetry in the log Calabi-Yau setting 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
Una Europa Masterclass — AI in Law Uniwersytet 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 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