Julian Asilis

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Education

2016 – 2020 A.B. in Mathematics with High Honors, HARVARD UNIVERSITY, Cambridge, MA.

Senior Thesis

Probability Monads, written under Dr. Michael Hopkins. Earned High Honors after written and oral thesis examination.

Selected Coursework

Mathematics: Honors Linear Algebra and Real Analysis I & II, Complex Analysis, Abstract Algebra I & II, Category Theory, Graduate Algebraic Topology, Graduate Commutative Algebra. Computer Science: Artificial Intelligence, Data Structures and Algorithms, Graduate Machine Learning.

Research

Throughout, author names are ordered alphabetically.

On Computable Learning of Continuous Features, Preprint.

Nathanael Ackerman, Julian Asilis, Jieqi Di, Cameron Freer, and Jean-Baptiste Tristan.

On the Computable Learning of Continuous Features, Eighteenth International Conference on Computability and Complexity in Analysis (CCA). Nathanael Ackerman, Julian Asilis, Jieqi Di, Cameron Freer, and Jean-Baptiste Tristan.

Experience

Extended abstract and slides.

June 2021 -

Research Associate, Boston College, Chestnut Hill, MA.

- Present Researching computable learning theory, contributing to the publication and presentation of an extended abstract at CCA and a full-length preprint on the arXiv.
 - Researching topological measures of complexity for neural networks.
 - Assisting in the advising of an undergraduate mathematics thesis on Gaussian processes and reproducing kernel Hilbert spaces.
 - Serving as TA for two computer science courses, writing 90+ pgs of notes.

Quantitative Research Analyst, AQR CAPITAL MANAGEMENT, Greenwich, CT. July 2020 -

- May 2021 Refined and expanded several factors used to trade dozens of assets in fixed income.
 - Delivered several 60-minute research presentations to senior quants and partners.
 - Performed inference and time series modeling on data sets of 1M+ observations using Python (pandas package).
 - Wrote production code in Python and SQL.

Summer 2019 Research Summer Analyst, AQR CAPITAL MANAGEMENT, Greenwich, CT.

- Completed 10-week research project studying macroeconomic signals for the fixed income group, including extensive signal testing in Python.
- Delivered findings to partners through a 60-minute presentation.

Summer 2018 Guided Study, UNIVERSITY OF MIAMI, Miami, FL.

• Studied representation theory under Dr. Dvorsky of the University of Miami, covering 20 chapters of *Representations and Characters of Groups*.

Teaching

At Boston College:

- CSCI 1101: Computer Science I (Fall 2021 Head Teaching Assistant)
- CSCI 3340: Introduction to Machine Learning with Applications to Chemistry (Fall 2021 Teaching Assistant)

At Harvard:

- o Math 101: Sets, Groups, and Topology (Spring 2020 Course Assistant)
- Math 112: Real Analysis I (Spring 2019 Course Assistant)
- Math 122: Abstract Algebra I (Fall 2018 Course Assistant)

Community

2019 – 2020 Math Mentor, Harvard Gender Inclusivity in Mathematics (GIIM), Cambridge, MA.

2018 – 2019 Teaching Assistant, Cambridge Math Circle, Cambridge, MA.

Skills

Python, SQL, LATEX; Spanish.