Julian Asilis

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U.S. citizen

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.

2 **On Computable Learning of Continuous Features**, *Preprint*.
Nathanael Ackerman, Julian Asilis, Jieqi Di, Cameron Freer, and Jean-Baptiste Tristan.
arXiv.

1 **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.
Extended abstract and slides.

Experience

June 2021 – Present **Research Associate**, BOSTON COLLEGE, Chestnut Hill, MA.
- 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 Gaussian processes for meta-learning in geometry optimization.
- Assisting in the advising of an undergraduate mathematics thesis on Gaussian processes and reproducing kernel Hilbert spaces.
- Serving as TA for undergraduate machine learning course, writing 35+ pgs of notes.

July 2020 – May 2021 **Quantitative Research Analyst**, AQR CAPITAL MANAGEMENT, Greenwich, CT.
- 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

Holding section for the following course at Boston College:
- ○ *CSCI 3340.01: Introduction to Machine Learning with Applications to Chemistry* (Fall 2021)

Graded problem sets and held office hours for the following courses at Harvard:
- ○ *Math 101: Sets, Groups, and Topology* (Spring 2020)
- ○ *Math 112: Real Analysis I* (Spring 2019)
- ○ *Math 122: Abstract Algebra I* (Fall 2018)

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.