

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 – **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 Gaussian processes for meta-learning in geometry optimization, including experimentation and processing of 20M data points. Paper to be submitted shortly.
 - 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 – **Quantitative Research Analyst**, *AQR CAPITAL MANAGEMENT*, Greenwich, CT.

- 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

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, L^AT_EX; Spanish.