Alexander Mascolo

🌐 https://www.sparsity.ai/   ☎ +44 74 5333 1777   ✉ alexander.mascolo@gmail.com

PROFILE
Strong coding and analytical skills · 8+ years experience at startups and trading desks.

CURRENT

MSc (by Research) Computer Science — 2024 – 2025
University of Edinburgh — EDINBURGH 🇬🇧

- Fully funded, systems research on compilers for data science.
- Open-sourced a query engine with code generation (⛓ `sdql`).

EXPERIENCE

Research Engineer — 2021 – 2023
Tably — LONDON 🇬🇧

- Applied R&D for large-scale distributed stream processing.
- Implemented conflict-free replicated data types (⛓ `otto`).

Software Engineer — 2019 – 2020
Gyana — LONDON 🇬🇧

- Greenfield development of high-performance analytics libraries.
- Funding by top VC investors, including the founder of Twitter.

Quantitative Developer — 2017 – 2019
Macquarie Group — LONDON 🇬🇧

- Strategist role in Quantitative Investment Strategies (QIS).
- Coded up strategies and improved the backtesting engine.

Quantitative Developer — 2015 – 2016
Macquarie Group — SYDNEY 🇦🇺

- Desk analytics role aligned with Options Market Making.
- Built visualisation tools to monitor trade execution latency.

EDUCATION

BSc (Hons I) Computer Science — 2011 – 2015
Australian National University — CANBERRA 🇦🇺

- Interdisciplinary thesis on computer science and economic theory.
- National Merit Scholar (top 0.35%), joint prize with mathematics.
- Teaching assistant for Logic, Formal Methods, Information Theory.

Summer School in Logic and Formal Epistemology — 2013
Carnegie Mellon University — PITTSBURGH 🇺🇸

- Fully funded, seminars on statistical machine learning.

CODING
Python ●●●●◐ · Rust ●●●○○ · Scala ●●○○○ · C++ ●○○○○

CITIZENSHIP
🇦🇺 Australian 🇬🇧 British 🇮🇹 Italian (triple) · eligible for 🇺🇸 US E-3 visa (H-1B not required).