

Brendan Martin

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EXPERIENCE

- University of California, Los Angeles** 2026–Current
Hedrick Math Fellow
- Imperial College London** 2022–2026
Graduate Teaching Assistant
- Courses include: Introduction to Statistical Finance (MSc), Programming for Data Science (MSc), Probability for Statistics (Undergraduate), Mathematical Foundations of Machine Learning (MSc).
- Edinburgh Parallel Computing Centre** 2021–2022
Applications Developer
- Developed a mechanism for the automatic cleaning and ingest of NHS data into a database.
 - Supervised an MSc Project in machine learning for quantum tomography.

EDUCATION

- Imperial College London** 2022–2026
PhD in Statistics and Machine Learning
- Thesis: Spectral methods for recovering latent structure in network time series.
 - Contributions to factor modelling, covariance estimation, and clustering, with applications to finance.
- The University of Edinburgh** 2016–2021
MPhys in Mathematical Physics, First (85%)
- Dissertation: Holographic Renormalization Group for the Ising Model.
- The University of California, Berkeley** 2019–2020
Year Abroad in Mathematical Physics

SKILLS

Programming languages: Highly proficient in Python. Proficient in SQL. Prior work in R.

Technologies: Experienced with PyTorch, Unix shell scripting, and version control with git.

PUBLICATIONS & PREPRINTS

1. **Martin, B.**, Agterberg, J., Cucuringu, M., Luati, A. & Sanna Passino, F. Spectral clustering of network time series via the sample covariance matrix. *arXiv preprint arXiv:2608.02922* (2026).
2. McKeough, K., Kashyap, V. L., Siemiginowska, A., Van Dyk, D. A., Yang, S., Meng, X.-L., **Martin, B.** & Zezas, A. The LIRA–Ising Model: Estimating the Boundaries of Irregularly Shaped X-Ray Sources. *The Astrophysical Journal Supplement Series* **283**, 14 (2026).
3. **Martin, B.**, Cucuringu, M., Luati, A. & Passino, F. S. Factor-Driven Network Informed Restricted Vector Autoregression in *Proceedings of the 6th ACM International Conference on AI in Finance* (2025).
4. **Martin, B.**, Sanna Passino, F., Cucuringu, M. & Luati, A. NIRVAR: Network Informed Restricted Vector Autoregression. *arXiv preprint arXiv:2407.13314* (2024).