

Brendan Martin

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Education

- 2022–26 **PhD**, Statistics and Machine Learning, Imperial College London
- Thesis Title: *Network informed methods for high dimensional time series*
- Advisors: Prof. Alessandra Luati, Prof. Mihai Cucuringu, Dr Francesco Sanna Passino
- Funded by: EPSRC CDT in Statistics and Machine Learning
- 2016–21 **MPhys**, Mathematical Physics, The University of Edinburgh
- First Class Honours
- Dissertation: *Holographic Renormalization Group for the Ising Model*
- Example Courses: *Statistical Physics, Quantum Field Theory, General Relativity*
- 2019–20 **Year Abroad**, Mathematical Physics, The University of California, Berkeley
- Example Courses: *Smooth Manifolds, Algebra, Particle Physics*

Experience

- 2022– Graduate Teaching Assistant, Department of Mathematics, Imperial College London
- *Introduction to Statistical Finance (MSc)*
- *Programming for Data Science (MSc)*
- *Big Data: Statistical Scalability with PySpark (MSc)*
- *Programming for Data Science (MSc)*
- *Probability for Statistics (2nd Year Undergraduate)*
- *Probability and Statistics (1st Year Undergraduate)*
- 2021–22 Developer, [Edinburgh Parallel Computing Center](#), The University of Edinburgh
- *Automated the cleaning and ingest of NHS data into a database*
- *Developed cloud infrastructure as part of the Edinburgh International Data Facility*
- 2020 Research Intern, [CERN](#)
- 2019 Research Intern, [School of Physics and Astronomy](#), The University of Edinburgh

Publications

 [Google Scholar](#)

Working papers

Martin, B., Passino, F. S., Cucuringu, M. & Luati, A. *NIRVAR: Network Informed Restricted Vector Autoregression* 2024.

Skills

Python, R, Linux, PostgreSQL, PyTorch

Invited Talks and Seminars

Oct 2024	Southern Illinois University Statistics Seminar
Aug 2024	University of Illinois Urbana-Champaign Econometrics Seminar
Apr 2024	Virtual Time Series Seminar Workshop for Junior Researchers

Poster Presentations

Sep 2024	NBER-NSF Time Series Conference
Jul 2024	Bocconi Summer School in Advanced Statistics and Probability
Jun 2024	Imperial College London Mathematics PhD Symposium
Nov 2023	Financial Economics meets Machine Learning Conference

Awards and Grants

2024	NBER-NSF Time Series Conference travel grant
2022	EPSRC CDT in Statistics and Machine Learning, grant number EP/S023151/1
2019	The University of Edinburgh School of Physics and Astronomy research scholarship
2018	The University of Edinburgh School of Physics and Astronomy Certificate of Merit

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