# Ernesto Carrella

### Education

2010–present **PHD, Computational Social Science**, George Mason University, Fairfax,VA.

2008–2010 M.Sc Economic Policy, University of Illinois, Urbana, IL. Specialization in Advanced Econometrics

2005-2008 B.Sc Economics, Chinese University of Hong Kong, Hong Kong.

## Papers

- 1. E.Carrella, "Sticky Prices Microfoundations in a Agent Based Model Supply Chain" To be presented at the Computing in Economics and Finance, 2014
  - O link to github repository, link to paper, ink to slides, wideo of the presentation.
- 2. E.Carrella, "Zero Knowledge Firms",

Forthcoming on Journal of Artificial Societies and Social Simulation

Presented at the Eastern Economic Association Meetings, 2013

- O link to github repository, .
- 3. E.Carrella, "A Multi-Threaded Economy",

Presented at the Computing in Economics and Finance, 2012,

- O link to github repository, link to paper .
- 4. E.Carrella and M. Hendrey, "An Order Book Immediacy Model",

  Presented at the Workshop on Economic Heterogeneous Interacting Agents., 2012,
- 5. E.Carrella, "The Taxicab Market: simple ripoffs dynamics", Presented at the SPP Graduate Research Conference, 2012 ,



## Award

#### 2010-present **Presidential Scholar Grant**, George Mason University, Fairfax, VA.

Tuition waiver and stipend for 3 years with 20 hours a week of research assistantship Professors assisted:

- Worked for Dr. Matthew Hendrey;
  - Financial simulation, order book dynamics
- Worked for Prof. Andrew Crooks;
  - 3D simulation, open-sim
- Worked for Dr. Maksim Tsvetovat;
  - Textual analysis and data mining
- Worked for Prof. Doyne Farmer, Rob Axtell John Geanakoplos
  - Housing market modeling and unit testing

• GitHub Home • in LinkedIn Profile

# Languages

English Fluent Italian Native

# Computer skills

Java JUnit, Swing, Guice (for dependency injection), Concurrency

Statistics R, Weka

Agent Based MASON, NetLogo

Modeling

LaTeX Like this cv

## Statistic skills

Linear Regression, Time Series, Survival Analysis

Economet-

rics

Non- Kernel Regressions, Support Vector Machines, Random Forests

**Parametrics** 

Machine Cross-Validation and Model Selection, Monte Carlo modeling

Learning

# Immigration Status

Citizenship Italian

US Visa F1

with OPT and CPT available