WESLEY JANSON

(218) 639-7809 ⋄ wrjanson@uchicago.edu ⋄ LinkedIn ⋄ Personal Website

EDUCATION

University of Chicago-Harris School of Public Policy June 2023
M.S., Computational Analysis and Public Policy
University of Minnesota-Twin Cities May 2018
B.A., Economics

TECHNICAL SKILLS

Computer Languages	`R` (*tidyverse, nnet*), `Python` (*numpy, pandas, sklearn*), `Stata`, `SQL`
Software & Tools	LaTeX, `Git/Github`, `Microsoft Office Applications`, AWS

PROFESSIONAL EXPERIENCE

Internal Revenue Service July 2023 - Present
Data Scientist/Mathematical Statistician

- As a member of the Automated Analytics Lab in the division of Research, Applied Analytics and Statistics, develop the Enterprise Planning Scenario Tools used by internal stakeholders in planning of resource allocation for the fiscal year.
- Collaborate with various IRS divisions to identify and resolve ongoing data issues and initiatives, employing effective data modeling and engineering techniques to achieve solutions.

Securities Quote Xchange (SQX) May 2022 - July 2023
Data Science Assistant

- Provide research support for SQX – a financial services firm specializing in alternative trading systems for fixed income securities – deploying data mining project management to use econometric and machine learning modeling using `R`, `Python`, and `SQL` to enhance products for clients
- Develop a data-driven approach to grouping peer bonds in SQX's municipal bond pricing model – used by traders, analysts, and regulators – creating time-consistent groupings, and shortening run-time by 90%
- Implement an internal credit ratings system using a gradient-boosted tree machine learning algorithm, which assigns ratings to approximately 500,000 municipal bonds otherwise unrated by S&P/Moody's

University of Chicago, Harris School of Public Policy May 2022 - July 2023
Technical Assistant, Professor Justin Marlowe

- Overhaul the Harris School's Center for Municipal Finance website, populating it with information on events, media coverage, relevant research and data
- Install a brand-new "CMF Data Dashboard" which provides users with a range of data visualizations concerning municipal bond trading, pricing, and liquidity measures
- Using a repeat-sales methodology, create a municipal bond index gauging individual city/county/school district financial health and market sentiment, featured in Bloomberg News and Crain's Chicago Business

Federal Reserve Bank of Cleveland September 2018 - August 2021
Research Analyst

- Advanced the research projects of bank economists' for public viewing and submission to academic journals by gathering relevant data querying various open-source databases, preparing the data for analysis, performing econometric analysis using `R` and `Stata`, and writing up findings

- Enhanced preparation to the monetary policy-making process by supporting bank economists with briefings regarding monetary policy and the bi-quarterly Federal Open Market Committee meetings by creating data visualizations
- Coauthored 3 short, policy-relevant articles aimed for public viewing, and 2 academic working papers, one currently under review at an academic journal, one featured in the *Journal of Money, Credit and Banking*

SELECTED PROJECT

"Out of Bounds: Do SPF Respondents Have Anchored Inflation Expectations?" (2023, with Carola Conces Binder and Randal J. Verbrugge) *Journal of Money, Credit and Banking*, 55(2-3), 559-576.

"Late Payment Fees and Nonpayment in Rental Markets, and Implications for Inflation Measurement: Theoretical Considerations and Evidence" With Randal J. Verbrugge. *Federal Reserve Bank of Cleveland, Working Paper no. 20-22R*, (**under review**).