Dr. Alexander Hasha









Summary

Experienced Data Science technical leader with backgrounds in finance, mathematics, and climate science available for consulting engagements focused on data strategy, team-building, rapid prototyping, due-diligence, and more.

EDUCATION

Courant Institute of Mathematical Science – NYU

Ph.D. in Mathematics, GPA: 4.0/4.0, Advisor: Oliver Bühler

Thesis Title: "Gravity wave refraction by three-dimensionally varying winds and the global transport of angular momentum in the atmosphere"

Cambridge University – Trinity College

Master of Advanced Study in Mathematics with Merit

Massachusetts Institute of Technology

Bachelor of Science in Mathematics, GPA: 5.0/5.0, Phi Beta Kappa

Experience

Hasha Data Science, LLC

December 2022 - Present

Principal

Working with a FinTech client in an ML Engineering role helping their Data Science team embrace software engineering best practices and reproducible analytical methods.

Persefoni June 2021 - August 2022

Senior Director of Data Science

Persefoni is a leading carbon accounting SaaS firm. I led the engineering pod responsible for building the data and software architecture to implement calculations of greenhouse gas emissions aligned to the GHG Protocol for corporate emissions and the PCAF standard for financed emissions.

- Developed ETL pipelines and database structures to integrate third-party emission factors with the calculation engine
- Introduced documentation and testing processes that reduced the frequency and severity of calculation errors as well as key-person dependencies.
- Developed algorithms to compute proprietary emission factors and to recommend emissions calculation methods based on the user's available data

Capital One 2012 - 2021

Divisional Model Risk Officer: Technology, Digital, and HR

2017-2021

Led the model validation and risk management for machine learning models in diverse business domains, including chatbots, cybersecurity, data management, marketing optimization, hiring, identity verification, and fraud. My team upheld standards of practice, ensured regulatory compliance, and enabled informed executive decision making through independent evaluation of machine learning technologies.

Technical Product Owner, Enterprise Machine Learning Platform

Defined requirements and prioritized the backlog for three engineering pods responsible for Capital One's first successful enterprise cloud platforms for model development, analytics, and batch model deployment, enabling thousands of internal analysts to harness the power of open source in the public cloud.

Led a modeling team with the mission to prove out the business potential of machine learning and open source tech:

- Increased accuracy of Bundle's ML matching algorithms to 99% precision, meeting acceptance criteria for roll-out to all Capital One customers' digital transaction ledger.
- Operationalized the model as Capital One's first production use case of Hadoop and Python
- Developed a software framework for building and deploying ML pipelines that was adopted by multiple teams.
- Evangelized open source collaboration methods and software engineering best practices across Capital One's Data Science community.

Bundle.com 2010 - 2012

Lead Data Scientist

Led a team of developers and data scientists building consumer-facing data products based on billions of credit card transactions.

- Developed a machine learning pipeline to power Bundle's core product, a merchant review website
- Hired and led a team to scale the data product and bring it to market
- Worked with CEO to pitch company for acquisition, and led the technical due diligence process in the company's acquisition by Capital One

Citigroup 2008 - 2010

Associate, Mortgage Backed Securities Modeling

Worked on the agency mortgage prepayment modeling team and supported the term structure modeling team.

Volunteering

Sustainable Milton December 2020 - Present

Board Member

2022 - Present

Partnering with local non-profits to build a community taking action on climate change. We aim to draw in Milton residents with accessible and rewarding actions to combat climate change and create communities around these actions that residents find personally rewarding.

Milton Climate Action Planning Committee

December 2020 - Present

Co-chair and Secretary

June 2023 - Present

I serve on a local government committee appointed by the Select Board to develop a Climate Action Plan for the town of Milton, MA.

Interfaith Social Services

June 2022 - December 2022

Food Pantry Worker

I work a weekly three-hour shift stocking and bagging groceries for Interfaith's food pantry clients.

PUBLICATIONS

Hasha, Alexander E and John WM Bush (2002). "Fluid fishbones". In: Physics of Fluids 14.9, S8–S8.

Bush, John WM and Alexander E Hasha (2004). "On the collision of laminar jets: fluid chains and fishbones". In: *Journal of fluid mechanics* 511, pp. 285–310.

Hasha, Alexander E (2005). "A Search for Baroclinic Structures". In: Proceedings of the 2005 WHOI Summer Geophysical Fluid Dynamics Program.

Hasha, Alexander et al. (2008). "Gravity wave refraction by three-dimensionally varying winds and the global transport of angular momentum". In: *Journal of the atmospheric sciences* 65.9, pp. 2892–2906.

Karpishpan, Yakov et al. (2010). "Introducing the Citi LMM Term Structure Model for Mortgages". In: *The Journal of Fixed Income* 20.1, pp. 44–58.

SKILLS

Applied Mathematics, Machine Learning, Model Validation, Software Quality Assurance, R&D, Open Source Software, Python, SQL, Databricks, Spark, scikit-learn, pandas, Java, R, LATEX