

ALLEN TRAN

CONTACT

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LOCATION

Oakland, CA

CITIZENSHIP/VISA STATUS: Australia (E3)

SUMMARY

- I'm a data scientist with experience in prototyping machine learning algorithms and implementing production grade variants.
- I have prototyped and put into production:
 - NLP based information retrieval algorithms for data ingest (extracts price, product, brand, location data from 20k WhatsApp messages per day)
 - outlier/fraud detection algorithms (processes 1m observations per day using both statistical and image based algorithms via Apache Spark).
 - designed a recursive PCA implementation that efficiently infers missing data for prediction from arbitrarily many non-overlapping time series
- In my spare time, I work on computer vision based recommender systems, and circumventing sparsity issues in collaborative filtering via social networks (see Github).

PROFESSIONAL EXPERIENCE

Data Scientist	Premise Data Corporation San Francisco, California	May 2014-
Data Scientist (Consultant)	Premise Data Corporation San Francisco, California	Feb - July 2012
Econometrician	Reserve Bank of Australia Sydney, Australia	2006-2009

EDUCATION

University of California, Los Angeles Ph.D Economics	2009-2014
University of Melbourne, Australia Bachelor of Commerce (Honours) and Bachelor of Information Systems	2002-2007

RELEVANT SKILLS

Programming: Python, Apache Spark, Git, Bash, MySQL, Django, MATLAB, SAS
Statistics: Machine Learning, Econometrics, Time Series

PUBLICATIONS

The Aggregate Impact of Online Retail, *Center for Economic Studies Working Paper*, US Census Bureau, 2014, 23.
Reconciling Microeconomic and Macroeconomic Estimates of Price Stickiness (with Adam Cagliarini and Tim Robinson), *Journal of Macroeconomics*, 2011, 33(1), pages 102-120.

CONFERENCE PRESENTATIONS

ACM Development 2014, Federal Reserve Bank of Philadelphia 2014, Federal Reserve Bank of Richmond 2014, Society of Economic Dynamics 2013, Conference on Computing in Economics and Finance 2013, Conference on Computing in Economics and Finance 2009, Sydney-Melbourne Conference on Macroeconomic Theory 2009