ERION DULA

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EDUCATION

Ph.D in Economics, New York University	Sept 2016 - Present
M.Sc in Economics, Bilkent University	Sept 2014 - May 2016
Bilkent University, Turkey Graduate coursework, Department of Mathematics	Sept 2011 - May 2014
B.Sc in Mathematics, Bogazici University	Sept 2006 - Jun 2011

EXPERIENCE

Quantitative Researcher Intern

Los Angeles Capital Management

Sep 2022 - Dec 2022 Los Angeles, CA

- Cleaned and processed a large dataset of 42.000 text documents consisting of ESG reports of companies in the ACWI global index for NLP analysis, primarily for Topic Modeling.
- Applied unsupervised learning algorithms such as Latent Dirichlet Allocation (LDA), Top2Vec and BERTopic to uncover the latent topics and to identify the underlying themes in various subsets of text data.
- Conducted hyperparameter optimization based on the coherence of the LDA model.
- Evaluated the models' performances based on different coherence scores to determine the optimal model yielding the semantically most interpretable topics over different subsets of the data.

Adjunct Professor and Graduate Teaching Assistant

Sept 2017 - May 2021

New York University

New York, NY

- Designed the curriculum and taught 'Statistics' as an Adjunct Professor during summer semesters of 2019 and 2020.
- Was a graduate Teaching Assistant for multiple classes: Statistics, Labor Economics and Introduction to Microeconomics.

Research Assistant & Teaching Assistant

Sep 2015 - May 2016 Ankara, Turkey

Bilkent University

- Worked as a Research Assistant for a research project called "Choice Regularities".
- Was a graduate Teaching Assistant for multiple classes: Game Theory, Microeconomic Theory and Introduction to Microeconomics.

RESEARCH PROJECTS

Pain of Earning, Pain of Paying and Source of Money

• Designed a human subject experiment in order to observe how the way the income is earned affects the spending behavior and the risk attitudes of economic agents.

Job Title, Status and Compensation

• Investigating the willingness of economic agents to trade status for money by mimicking the real world scenarios with a human subject experiment in laboratory.

TECHNICAL SKILLS

Proficient in: Python, Stata, Microsoft Office

Familiar with: R, Matlab, SQL

Software & Tools: Scikit-learn, TensorFlow, Keras, PyTorch, PyCaret, NLTK, spaCy, Pandas,

Numpy, Seaborn, Matplotlib

Technical Skills: Deeep Learning, Regression Analysis, Natural language processing (NLP), Web Scraping and Data Analysis, Hypothesis Testing, Randomized Control Trials, Experimental Design

ACADEMIC ACHIEVEMENTS

- Silver Medal at Balkan Mathematical Olympiad, Cyprus 2006.
- Participated in International Mathematical Olympiad (2004, 2005, 2006) and Balkan Mathematical Olympiad (2003, 2004, 2005, 2006).
- Awarded MacCracken Fellowship at New York University (2016-2021).
- Awarded "Best Teaching Assistant" award at Bilkent University, Turkey in 2015.

LANGUAGE SKILLS

Albanian (Native), English (Fluent), Turkish (Fluent), Italian (Intermediate), French (Intermediate)

RELEVANT COURSES

Core Courses

Probability and Measure Theory Econometrics Introduction to Financial Engineering Experimental and Behavioral Economics Empirical Asset Pricing Real Analysis Advanced Game Theory

Other Courses

Algorithms and Data Structures
Python for Data Science and Machine Learning
Quantitative Finance & Algo Trading in Python
Empirical Asset Pricing
Development Economics
Decision Theory