Pete Bunch

Address: 0000 Street Name, City, State Phone: +1 000-000-0000

Email: username@domain GitHub: drpeteb

LinkedIn: https://www.linkedin.com/in/drpetebunch/

SUMMARY AND SKILLS

Devising and applying statistical models to glean incites from data is what inspires me. I have diverse experience solving statistical problems in varied domains, from ad targeting to retail forecasting to pale-oclimatology. Along the way I have developed an ardor for writing clean, modular software, which can be understood and reused.

- $\cdot\,$ Successful record as technical lead on projects focussing on inference and optimization.
- · Broad knowledge of modern statistical modeling and machine learning theory and practice.
- · Experience with distributed systems and map-reduce, primarily with Quantcast's proprietary Hadoop-like stack.
- Proficient with Java, Python (including NumPy, SciPy, Pandas and Jupyter), MATLAB and various flavours of SQL. Some familiarity with C, C++, and Scala.

EMPLOYMENT

Senior Modeling Scientist

Quantcast, Brand Advertising

2015 – present

- Masterminded the design and implementation of a new framework to target and trade off between multiple customer performance goals, including derivation of optimal pricing equations, development of a new control system, and planning and coordination of software changes across the bidding stack, resulting in reliable and consistent performance and fewer unhappy customers.
- Wrote new libraries for real-time model scoring, vastly reducing code complexity and adding a new layer of abstraction, facilitating faster product development, cleaner code deployment, and reducing both computational load and developer pain.
- Upgraded the statistical methodology underlying the A/B test framework, introducing Bayesian inference and hypothesis testing, and providing a rigorous foundation for assessing hundreds of modeling experiments.
- · Improved log parsing algorithms to extract double the volume of label data for flagship brand search product.
- Investigated numerous improvements to demographic modeling, including alternative multi-class classification models, methods for model calibration, and unsupervised approaches to discovering hidden classes.
- · Won a company-wide hackathon for innovations in bid pricing strategies, and granted three trade secret awards.
- · Mentored two summer interns and a winning intern hackathon team.

Data Scientist and Modeling Consultant

Tesco, Supply Chain Development

2014 — 2015

 \cdot Developed custom statistical models and learning algorithms for probabilistic forecasting, and implemented them with MATLAB and SQL to run at scale on a Teradata data warehouse. Reduced annual waste bill by £12M.

Postdoctoral Research Associate

Cambridge University Engineering Department

- · Devised a number of new Markov chain Monte algorithms for machine learning with dynamical systems.
- Taught undergraduate engineers in MATLAB, signal processing, and mathematics.
 (Modules included linear algebra, probability, vector calculus, differential equations, and filter design.)

EDUCATION

University of Cambridge, Cambridge, UK

PhD in Statistical Modeling and Algorithm Design

2010 - 2014

- Thesis: "Particle filtering and smoothing algorithms for challenging time series models."
- · Formulated and applied statistical models and Bayesian algorithms for inference and learning.
- · Published seven journal papers and presented at four international conferences.
- · Worked on theoretical and applied projects, including development of new sequential Monte Carlo methods, and algorithm design for detection of heartbeats in cardiography data.

BA & MEng in Information Engineering (1st with Distinction)

2006 - 2010

- · Highest mark in the class in 2008 and 2010; second highest in 2009. Equivalent of 4.0 GPA every year.
- · Modules in signal processing, communications, control, hardware and software architecture, and electronics.

ACTIVITIES

- · Avid beach runner, wannabe cyclist, pianist and pine cone photographer
- · Men's Captain, Cambridge '99s Rowing Club. Raced at Henley Royal Regatta. 2013 2014
- · Captain, Cambridge University Sailing Team. Semi-finals of University Nationals. 2007 2008