

Gregory Faletto

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Employment History (Summary)

ZipRecruiter

Santa Monica, CA

DATA ANALYTICS RESEARCH INTERN

Jul. 2017 - Present

- Developed an adaptive lasso-penalized logistic regression model to predict whether individual job seekers will apply to a given job listing in order to infer job seekers' preferences for monetary and fringe elements of compensation packages.
- Model includes interactions between job seeker features and compensation package features in order to understand how different kinds of job seekers value different forms of compensation.
- Chose research objective, data, observational study design, and modeling process. Downloaded data with SQL. Conceived desired outcome metric and constructed from raw data.
- Coded in R utilizing **glmnet** package (among others) to preprocess data and train models. Created visualizations and tables with **ggplot2**. Also used the **randomforest** and **caret** packages to create a more flexible (but less interpretable) random forest model to see if fit could be improved.
- Wrote a paper analyzing results, describing possible applications and next steps for project.
- Worked mostly independently under some supervision with Alex Copulsky (ZipRecruiter) and Dr. Sanjog Misra (Professor of Marketing, Booth School of Business, University of Chicago).

Live Nation

Los Angeles, CA

MACHINE LEARNING INTERN

Feb. 2017 - May 2017

- Working remotely, independently created and implemented an algorithm in R utilizing JSON files from the `setlist.fm` API to predict future concert set lists of bands based on past set list data. Code and description: <https://github.com/gregfaletto/setlistpredictor>.

Education

University of Southern California Marshall School of Business

Los Angeles, CA

PH.D. IN DATA SCIENCES AND OPERATIONS (STATISTICS TRACK)

Aug. 2018 -

- Advisor: Dr. Jacob Bien
- Current research project: examining feature selection in the case of highly correlated variables, as well as how to accurately assess the screening properties of feature selection methods in this setting.
- Conducting literature review and writing R code for simulations.

Washington University in St. Louis

St. Louis, MO

B.A. IN PHYSICS

Aug. 2006 - Dec. 2009

- Graduated Phi Beta Kappa and with College Honors in Arts and Sciences. Dean's List every semester.
- Recipient of William George Eliot Scholarship and National Merit Scholarship.

Personal Projects

Princeton University

FRAGILE FAMILIES CHALLENGE

Jun. 2017 - Aug. 2017

- Cleaned data and created principal components regression and lasso-penalized linear regression models to predict three different outcome variables in a training set with only 2,121 observations, nearly 13,000 covariates, and a great deal of missing data.
- Code and description: <https://github.com/gregfaletto/fragilefamilies>.

Skills

- **Languages:** R (proficient), SQL (proficient), Matlab (intermediate), Python (some experience), Java (some experience).
- **Other software:** Google Sheets (proficient), \LaTeX (proficient), Excel (intermediate), Stata (some experience), Tableau (some experience), SPSS (some experience), Minitabs (some experience).