Greg **Faletto**

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Employment History (Summary)

ZipRecruiter — *Santa Monica, CA*

Data Analytics Research Intern — *Jul. 2017 - Jan. 2018*

- 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 brief white paper: 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 (in particular, methods related to stability selection), as well as how to accurately asses the screening properties of feature selection methods in this setting.

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.

Personal Projects

Valuing a Digital Firm Using a Customer Retention Model — *Jul. 2018 - Present*

- Using a methodology developed by scholars from Wharton to valuate Buffer, an online firm, using publicly disclosed data.
- So far have developed a model for customer retention, predicted composition of customer base, and forecasted residual customer lifetime based on acquisition time. Many details available in two posts on my blog: https://gregoryfaletto.com/blog/.

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).