

# JAMES LEINER

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## EDUCATION

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**Carnegie Mellon University** 2021 - 2026 (expected)  
*Doctor of Philosophy in Statistics*

**The University of Chicago** 2019 - 2021  
*Master of Science in Statistics*  
Thesis: Novel Data Carving Techniques for Post-Selection Inference in Poisson Regression

**The University of Chicago** 2010 - 2013  
*Bachelor of Arts in Mathematics*  
*Bachelor of Arts in Economics*

## RESEARCH EXPERIENCE

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**Research Participant**, Carnegie Mellon University January 2020 - present  
*Advisor: Aaditya Ramdas*

- Investigated alternative methods for sample splitting and interactive hypothesis testing, with applications to trend filtering and nonparametric regression

**Research Participant**, University of Chicago Department of Statistics January 2020 - present  
*Advisor: Rina Barber*

- Investigated alternative methods for data carving and post-selection inference in Poisson regression setting

**Research Assistant**, University of Chicago Booth School of Business March 2020 - present  
*Advisor: Dacheng Xiu*

- Led 6-person team of research assistants to construct python database replicating 300+ equity return signals discussed in the empirical finance literature over the past half-decade and assessed their predictive power over more recent timeframes
- Created forecasting infrastructure in python to predict county-level Covid-19 case load and death tolls by fitting SIR epidemiological models to nearby epicenters and estimating county-specific lags to each epicenter using time series statistics

**Student Consultant**, University of Chicago Department of Statistics June 2021 - present  
*Advisor: Mei Wang*

- Analyzed the frequency of a special sort of talk, Higher-Order Thinking Talk (HOTT) in conversations with parents and young children in relation to family demographic variables

**Research Participant**, University of Chicago Math REU June 2012 - September 2013  
*Advisor: Marcelo Alvisio*

- Wrote an expository paper that explored basic properties of Brownian motion

## TEACHING EXPERIENCE

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**Modern Regression (STAT 34601)**, *Carnegie Mellon University*, Teaching Assistant Fall 2021

**Applied Regression Analysis (BUSN 41100)**, *Booth School of Business*, Teaching Assistant Fall 2020

**Pre-Calculus (MATH 10500)**, *University of Chicago*, Teaching Assistant Fall 2011

## PROFESSIONAL EXPERIENCE

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**Manager**, Novantas 2014 - 2016, 2017-2019  
*Financial services management consultancy* Chicago, IL

- Led multiple 2-6 person engagements for retail and commercial banks across the asset size spectrum. Areas of focus included retail/commercial deposit pricing, Treasury Management fee pricing, regulatory stress testing (CCAR/DFAST), funds transfer pricing, asset/liability management, and credit risk management
- Created suite of tools in SAS and Python to automate the construction, review, and documentation of statistical models including: ARIMAX time series regressions, Cox proportional-hazards models, random forests, and GLMs
- Promoted to Manager from Senior Associate (September 2017), to Senior Associate from Lead Associate (April 2016), to Lead Associate from Associate (April 2015). Took leave of absence from 2016-2017.

**Data Analyst**, Facebook 2016 - 2017  
*Fortune 100 Internet Company* Menlo Park, CA

- Developed data and reporting infrastructure to support the launch of multiple scaled marketing campaigns

**Actuarial Intern**, Allstate Insurance Company June 2013 - September 2013  
*Fortune 100 Insurance Company* Northbrook, IL

- Determined adequacy of current pricing in the eastern United States using loss projection models and reported these findings to senior management

## HONORS AND AWARDS

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**Departmental Scholarship Award Increase**, *The University of Chicago* Fall 2020  
**Departmental Scholarship**, *The University of Chicago* Fall 2019  
**General Honors**, *The University of Chicago* Fall 2013  
**Dean's List**, *The University of Chicago* 2010-2013  
**National Merit Corporate Scholarship**, *Marsh and McLennan Companies* 2010

## COMPUTER SKILLS

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<b>Proficient</b>	Python (TensorFlow, PyTorch, NumPy, scikitlearn), R (Markdown, Shiny), SAS, SQL, L <sup>A</sup> T <sub>E</sub> X
<b>Intermediate</b>	Fortran, C/C++, Haskell