# JAMES NESBIT

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#### PROFESSIONAL EXPERIENCE

Amazon: Economist (F3 Distribution Optimization and Grocery Innovation)

March 2021-Present

- Estimated cost of ad-hoc delivery constraints imposed by nodes in transportation network.
- Developed algorithm to optimize product ordering and facing at Amazon Fresh stores.

Amazon: Economist Intern (AWS Central Economics)

 $Summer\ 2019$ 

- Developed R package, "Meta-Learning for Forecasting" (metafore) to estimate optimal forecast ensemble for high dimensional time series using statistical features of the data.
- Built CI/CD pipeline using AWS CodeCommit, CodeBuild, CodePipeline, Elastic Container Repository and Sagemaker for forecasting teams' internal tools. Allowed team's forecasting codebase to be deployed at scale.

#### RESEARCH AND EDUCATION

#### Ph.D. in Economics, New York University

2015-2021 (expected)

Dissertation: Essays in Econometrics

Advisors: Tim Christensen, José Luis Montiel Olea, Alfred Galichon

#### **Publications and Forthcoming**

"(Machine) Learning Parameter Regions"
(with José Luis Montiel Olea)
Forthcoming (August 2020), Journal of Econometrics

"Mood and Economic Decision Making: Experimental Evidence"
(with Judd Kessler, Andrew McClellan, and Andrew Schotter)
Accepted (March 2021), Experimental Economics

#### **Working Papers**

"A Robust Machine Learning Algorithm for Text Analysis" (with Shikun Ke and José Luis Montiel Olea)

"Text as Instruments"

#### FELLOWSHIPS, HONORS AND AWARDS

Henry Mitchell MacCracken Fellowship, NYU

2015-2020

Economics Honours Prize, The University of Melbourne

2013

#### SEMINARS AND OTHER ACADEMIC ACTIVITIES

### Conferences and Seminars

Econometric Society World Congress (2020), Early Career Economists Conference (Monash University, 2018)

## Referee

Econometrica, Journal of Econometric Methods