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

 $\hbox{``(Machine) Learning Parameter Regions''}$

(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