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| **JOE Saia** Empirical Economist | | | | | |
| New York, NY 10025 • (518) 530-8318 • joe5saia@gmail.com • joesaia.com | | | | | |
|  | | **Summary** | | |  |
| A 5th year Economics PhD candidate at Columbia University with a focus on empirical macroeconomics, econometrics and machine learning. Looking to apply my research experience and coding abilities in the fast-paced, data rich environment at Spotify | | | | | |
|  | | **Experience** | | |  |
| PhD Economics • Columbia University • 2016 – Present   * Estimated a hidden Markov model with Bayesian MCMC in Julia to learn the real-time historical forecast distribution of monthly U.S. inflation and compared the model output to predictions from behavioral models * Estimated identified structural factors with asymptotic PCA in Python to measure the direct and indirect effect of economic guidance in Federal Reserve announcements * Teaching assistant for undergraduate and master’s Macroeconomics, each with approximately 75 students per class. Taught modern theoretical methods at the appropriate level of complexity * Head TA - managed course operations including assigning grading duties and recitation schedules for 5 TAs. Responsible for addressing student concerns and managing transition to alternative learning environment during Covid-19   Research Assistant • Federal Reserve Board of Governors • Capital Markets • 2014 – 2016   * Fedplots.R – Solo rewrite and modernization of the FRB’s main plotting library from SPlus to R, currently used by most RAs * Wrote twice-daily summaries on international and domestic equity markets during 2015 Shanghai market panic for wide distribution * Designed and produced graphics for two policy briefings for the Federal Open Market Committee | | | | | |
|  | | **Education** | | |  |
| MSc Economics • University College London • 2013 – 2014   * Measured the effects of extended unemployment benefits on individual job finding rates using monthly BLS employee-level panel microdata, utilizing state variation in benefits for master’s Dissertation   BS Physics & Economics • Rensselaer Polytechnic Institute• 2009 - 2013 | | | | | |
|  | | **Technical Skills** | | |  |
| * Python * Stata * Docker | * R * SAS * Git | | * Julia * Linux * Bash | * SQL * Structural Modeling * Data Visualization | |