

J +

+39 3314266587

 \sim

matteo.courthoud@gmail.com

(

matteocourthoud.github.io

0

matteocourthoud

in

matteo-courthoud

Skills ——

Statistics: causal inference, A/B testing, experimental design, GLM, maximum likelihood, bayesian models, hierarchical models

Machine Learning: supervised and unsupervised models, bagging, boosting, reinforcement learning, double machine learning

Mathematics: numerical optimization, gradient descent, dynamic programming

Economics: demand estimation, recommendation systems, game theory, market design, auction design

Computing: parallelization, multithreading, probabilistic programming

Toolbox ———

SQL • Databricks • Github • Unix

Docker • AWS • BigQuery

Coding -



Python: numpy, scipy, pandas, sklearn, XGBoost, Light-GBM, flaml, PyMC, EconML, causalml, pyspark, seaborn, plotly



R: tidyverse, dplyr, fixest, staggered, grf, ggplot2



Julia: Optim, DataFrames, Plots



Misc: Stata, Matlab, Go, C++, Visual Basic, Pascal

MATTEO COURTHOUD

Senior Applied Scientist

Work Experience



Senior Applied Scientist, Aug 2023 - ongoing Zalando, Berlin Estimated value of Zalando Plus subscription program, combining double-machine learning observational causal inference methods and customer lifetime value (CLV) projections. Identified areas of intervention for logistic costs optimization. Internal consulting on causal inference and experimentation topics.



Data Science PhD Intern, fall 2022 Google, Switzerland Developed new generation of estimators for geographical experiments (GeoX) to test returns to advertising, combining quasi-experimental methods (diff-in-diffs, synthetic control) with paired experimental design. Wrote production-level library to test estimators at scale, combining real data and simulated experiments.





Teaching Assistant, 2018 - 2022 **University of Zurich**, Switzerland Lectured, assisted and prepared teaching material for courses:

- MsC Econometrics and Machine Learning (Damian Kozbur)
- · PhD Econometrics (Damian Kozbur)
- · PhD Industrial Organization (Gregory Crawford)



Economics Intern, spring 2016 **DG COMP**, EU Commission Provided economic and statistical analysis of auction data for the Halliburton-Baker Hughes (10B\$) merger case, combining applied causal inference methods with structural modeling.

Education



Ph.D. Economics, 2017 - 2023 University of Zurich, Switzerland Specialization: Econometrics, Statistics, Industrial Organization. Advisors: *Gregory Crawford*, *Armin Schmutzler*, *Damian Kozbur*.

Research areas:

- Dynamic structural estimation of ratings and reviews externalities in the peer-to-peer rental market.
- Detection and prevention of pricing algorithmic collusion in high-frequency markets using reinforcement learning.
- Dynamic stochastic games of oligopolistic competition in presence of product complementarities and economies of scale.



Visiting Doctoral Student, fall 2021 Yale University, United States Host: *Steven Berry*, Department of Economics.



M.Sc. Economics, 2014- 2016 **Bocconi University**, Italy Specialization: Econometrics, Industrial Organization.

B.Sc. Economics. 2011- 2014

Bocconi University, Italy

Other

- Technical Writer, on Towards Data Science on statistics and causal inference
- Presenter, PyData Zurich (2023)
- 1st place, Machine Learning Datathlon at ETH Zurich (2021)
- Languages: Italian (native), English, French (fluent), German, Spanish (basic)