Juliette Coly

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EDUCATION

Stanford University

Ph.D. in Economics

Ecole Normale Supérieure

MSc and BS in Quantitative Economics

Stanford, CA

Sep. 2022 - Now

France

Sep. 2017- Jun. 2020

WORK EXPERIENCE

Stanford University

Graduate research assistant with Prof. Guido Imbens

Sep. 2023 - Now

Stanford, CA

Coded econometric models (among which matrix completion estimators) to compare their performance on panel data with different structures.

Quantco

Berlin, Germany

Data science intern

Jun. 2024-Sep. 2024

Employed causal inference models (such as IPW, IV, and metalearners) alongside microeconomic theory to estimate the effect of deductibles on profits in the auto insurance industry. Resulted in a new pricing model for the insurance company.

Stanford Graduate School of Business

Stanford, CA

Research assistant in economics (Pre-doc) of Prof. Guido Imbens Jun. 2020 - Jun. 2022 Contributed to the development of a robust variance estimator for clustered experiments through simulations and literature reviews. (article in the Quarterly Journal of Economics).

PROJECTS

Text as outcome within a causal inference framework (Project Link)

Stanford CS 224N, Grade: 10/11

I investigated the evolution of topics in political speeches by Republicans and Democrats before and after 9/11, using a causal inference framework. I analyzed how different topic modeling approaches—LDA and BERTopic—affected the estimation of treatment effects. Interestingly, both models indicated that Democrats increased their focus on war-related topics more than Republicans post-9/11. However, BERTopic revealed an additional nuance: Republicans significantly increased their focus on terrorism, potentially shifting attention away from war topics. This study underscored the pivotal role of textual representation in shaping the interpretation of causal estimates.

Predicting electoral outcomes (Project Link)

Stanford CS229. Grade: 190/200

I analyzed voter preferences and explored why different socio-demographic groups (income, religion, race, education, etc.) vote for specific candidates, as these features are often considered key predictors. To predict the outcome of the 1981 French presidential election, I used three regression algorithms—Ridge, AdaBoost, and a multi-layer perceptron. However, each model produced a mean squared error (MSE) of around 0.09, suggesting that the chosen variables may lack sufficient explanatory power for accurate prediction in this context.

Programming Languages: Python (Scikit-Learn, PyTorch), R, SQL