# Max Livingston

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maxlivingston.org

## **Employment**

## Freebird

Director of Data Science (Jan 2020 – March 2020) Senior Data Scientist (Feb 2019 – Jan 2020) Data Scientist (Feb 2017 – Feb 2019)

- As the first Data Scientist at Freebird, was responsible for laying the mathematical framework for modeling the risk of a novel insurance-like product, factoring the problem into submodels to enable better error diagnosis and parallel iteration by the team, and determining the research agenda and priorities.
- Created automated risk reporting pipeline in Python to collect data from application database, generate predictions, and output forecasts into Looker for use by business teams
- Produced probabilistic loss forecasts to enable pricing of a \$5 million pilot with a major credit card issuer
- Trained scalable Bayesian models using MCMC and Variational Inference to predict the probability of flight cancellations, delays, and last-minute prices
  - Presented research comparing methods for flight delay prediction at PAPIs conference 2018 (video)
  - Built a Bayesian hierarchical model of cancellations that uses an auto-regressive process to capture intra- and inter-day correlations, allowing Freebird to forecast both attritional and catastrophic risk
- Maintained Scala service to ingest real-time flight status updates from multiple third party sources so Freebird can notify travelers as soon as something happens to their flight

#### Knewton

Data Scientist (May 2014 – Sep 2016)

- Wrote production code in Java implementing online machine learning algorithms to deliver real-time education content recommendations
- Contribute to in-house Python library for researching student proficiency using Item Response Theory and Bayes Nets (portions of which are open-source here: https://github.com/Knewton/edm2016)
- Built new model to predict how long students spend on pieces of content using a Gaussian Mixture Model
- Re-wrote a key component of the recommendation engine to simplify its logic and drastically improve its speed

## Federal Reserve Bank of New York

Senior Research Analyst (Jan 2013 – May 2014) Research Analyst (July 2012 – Jan 2013)

- Performed econometric analyses in Stata, SAS, and R to aid economic research projects and inform monetary policy decisions.
- Published multiple research papers on the effect of the recession and stimulus on school district finances.

### Selected Publications

"Prediction and Uncertainty Quantification of Daily Airport Flight Delays," with Thomas Vandal, Camen Piho, and Sam Zimmerman, *Proceedings of Machine Learning Research*, 82:45-51, 2018.

"Did Cuts in State Aid During the Great Recession Lead to Changes in Local Property Taxes?," with Rajashri Chakrabarti and Joydeep Roy, Education Finance and Policy, 9(4), pp. 383–416. Fall 2014.

A complete list is available at: maxlivingston.org

## Education

## Wesleyan University, Middletown, CT

September 2008 – May 2012

- Awarded High Honors in Economics for thesis analyzing the effect of teachers' unions on school district performance.
- BA in Economics; Phi Beta Kappa, Dean's List

Stuyvesant High School, New York, NY

September 2004 – June 2008

#### Skills

• Python (including numpy, scipy, pandas), Scala, Java, SQL, Stata, GIS, LATEX, AWS, Git