Matthew McAnear

Senior Data Scientist

Resume 2023

Pesume



Professional Experience

2021 - 2023 Senior Data Scientist

San Diego, CA (Remote)

Point Predictive

- ➤ Developed statistical models to predict early default/chargeoff for auto lenders.
- ➤ Constructed modular ETL pipelines to securely load sensitive lender data (PPI) into NoSQL and RDBMS databases, significantly reducing load times from over 8 hours to under 30 minutes.
- ➤ Created high-performance Postgres stored procedures for real-time calculation of historical borrower data, delivering critical aggregate statistics with sub-200ms query times.
- ➤ Designed a PostgresSQL-based fuzzy matching probabilistic record linkage algorithm to retrieve prior credit applications of incoming borrowers, resulting in 50% faster query times and improved match rates.
- ➤ Automated Snowflake queries for model distribution drift detection, streamlining weekly efforts from 5 hours to just 10 minutes.

2020 - 2021 Senior Machine Learning Engineer

Reno, NV (Remote)

Clear Capital

- ➤ Launched and managed Redshift data warehouse, supporting ML models, ETL workflows, BI dashboards, and ad-hoc analytical queries.
- ➤ Developed efficient Hadoop and Pyspark ETL pipelines for data engineering, model fitting, and batch prediction, resulting in an 80% reduction in build time.
- ➤ Authored a quantile-regression based interval recalibration procedure, improving prediction interval coverage from 90% to the target of 68%.
- ➤ Architected an A/B model testing framework, boosting experiment throughput by 10-fold.
- ➤ Replaced a heuristic home complexity scoring engine with a Bayesian model, achieving approximately 40% better performance and 99% lower costs.

2017 - 2019 Data Scientist II

Reno. NV

- Clear Capital
 - ➤ Led a team of five to optimize the automated valuation model (AVM), resulting in a reduction of build time and costs by over 90%.
 - ➤ Transformed AVM performance from last place among 31 vendors to become the industry leader within just 6 months, contributing to additional annual revenues exceeding \$1 million.
 - ➤ Devised an event-driven S3 and DynamoDB application to manage 35+ terabytes of MLS photos and metadata with latencies consistently below 500ms.
 - ➤ Applied temporal normalization techniques to enhance model performance and stability, ensuring more reliable and accurate predictions.
 - ➤ Customized the random-forest algorithm prediction process, yielding a 50% reduction in prediction outliers and enhanced model precision.

2015 - 2017 Data Scientist I

Reno, NV

- Clear Capital
 - ➤ Led a five person development team as the principal developer for Clear Capital's AVM, a system that generates 150 million weekly predictions and annual revenues exceeding \$5 million.
 - ➤ Designed and implemented robust webservices using Python, Flask, and AWS Lambda to deliver AVM model predictions and internal company data in real-time through a seamless RESTful interface.

2014 - 2015 **Data Scientist**

Philadelphia, PA

Seer Interactive

- ➤ Conducted a web-based experiment on domain recognition using multivariate hierarchical regression, showing that shorter domain names were 10 times more likely to be remembered than longer ones.
- ➤ Provided support to analytics account managers through programmatic report creation. This initiative cut over 80 hours off monthly reporting tasks.

Research Experience

2023 Research Assistant

Statistics Department

University of Michigan

 Fit Gaussian process time-series models for prediction of solar weather events on Slurm cluster

2014 Research Assistant

School of Policy and Practice

University of Pennsylvania

- ➤ Support research on competition between charter and independent schools in Texas by gathering, cleaning, and analyzing raw data
- ➤ Carried out analysis of children's survey responses for Comegys Elementary School on behalf of the Philadelphia Eagles

2012-2013 Research Assistant

Bucknell Environmental Center

Bucknell University

➤ Investigated effects of social capital on health status using ACTION Health survey of 3300 respondents in the Central Susquehanna Region

Skills

Expertise

➤ Data Science, Machine Learning, Model Validation, Data Engineering, Databases, Dashboarding, A/B Testing, Time-Series Analysis, Visualization

Technologies

R, Python, Linux, SQL, AWS, Snowflake, Docker, PostgreSQL, Looker, Slurm, Hadoop, Spark, REST, Flask, Git

Packages

scikit-learn, PyMC, numpyro, jax, pandas, numpy, pyspark, PyTorch, sqlalchemy

Algorithms

RandomForest, Regression, Clustering, XGBoost, MCMC sampling, Variational Inference, Bayesian Deep Learning, Hierarchical Modeling, Record Linkage, KNN, Clustering, MapReduce

Education

Present

2014

2013

M.S., Applied Statistics

Ann Arbor, MI

M.S., Nonprofit/NGO Leadership

Philadelphia, PA

University of Pennsylvania

➤ Donald J. Deutsch Endowed Graduate Fellowship

B.A., Mathematics & Economics

University of Michigan

Lewisburg, PA

Bucknell University

- ➤ Magna cum laude
- ➤ National Merit Finalist Scholarship
- ➤ Dean's Scholarship
- ➤ Omicron Delta Epsilon Economics Honor Society