

Matthew McAnear

Senior Data Scientist

Resume

July 2023

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Professional Experience

2021 - 2023	Senior Data Scientist Point Predictive	San Diego, CA (Remote)
	<ul style="list-style-type: none">➤ Fit statistical models for predicting early loan default and chargeoff for auto lenders in both object oriented and functional programming paradigms.➤ Created ETL pipelines for securely loading sensitive lender data (PPI) into NoSQL and RDBMS databases➤ Wrote performant Postgres stored procedures for real-time calculation of historical borrower data, returning business-critical aggregate statistics in sub-200ms query times.➤ Produced a PostgreSQL-based fuzzy matching probabilistic record linkage algorithm for retrieving prior credit applications of incoming borrowers, reducing query times and improving match rate each by 50%.➤ Designed and automated Snowflake queries to detect model distribution drift.	
2020-2021	Senior Machine Learning Engineer Clear Capital	Reno, NV (Remote)
	<ul style="list-style-type: none">➤ Designed, launched, and administered Redshift data warehouse to power machine learning models, ETL workflows, business intelligence dashboards, and ad-hoc analytical queries.➤ Created Hadoop and Pyspark ETL pipelines for data engineering, model fitting, and batch prediction.➤ Spearheaded the creation of a quantile-regression error prediction procedure and accompanying Java implementation to recalibrate model prediction intervals.➤ Architected A/B testing framework in Quicksight and Jenkins for model iteration comparison➤ Built a Bayesian hierarchical model and accompanying Docker-based web-service to predict home complexity	
2017-2019	Data Scientist II Clear Capital	Reno, NV
	<ul style="list-style-type: none">➤ Led team of five to streamline automated valuation model (AVM), reducing build time and costs by over 90%➤ Improved AVM performance from last place of 31 vendors to industry leader in 6 months, leading to annual revenues of over \$1M.➤ Designed and deployed an S3 and DynamoDB backed application that manages 35+ terabytes of MLS photos and their metadata.	
2015-2017	Data Scientist I Clear Capital	Reno, NV
	<ul style="list-style-type: none">➤ Served as principal developer for Clear Capital's automated valuation model (AVM), a system that produces 150 million new predictions and 150GB of new data each week.➤ Built webservices in Python, Flask, and AWS Lambda for serving AVM model predictions and internal company data through a RESTful interface.	
2014-2015	Data Scientist Seer Interactive	Philadelphia, PA
	<ul style="list-style-type: none">➤ Designed and carried out web-based experiment on domain recognition using multivariate hierarchical regression.➤ Supported analytics account managers and external clients through project planning and automated reporting.	

Skills

Languages

- R, Python, bash, SQL

Technologies

- AWS, S3, RDS, Lambda, Cloudformation, DynamoDB, Sagemaker, Redshift, Snowflake, Linux, Docker, PostgreSQL, Quicksight, Looker, Slurm, Hadoop, Spark, REST, Flask, Git, A/B Testing, Machine Learning

Packages

- scikit-learn, PyMC, numpyro, jax, pandas, numpy, ggplot2, pyspark, PyTorch, sqlalchemy

Algorithms

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

Education

Present	M.S., Applied Statistics University of Michigan	Ann Arbor, MI
2014	M.S., Nonprofit/NGO Leadership University of Pennsylvania <ul style="list-style-type: none">➤ Donald J. Deutsch Endowed Graduate Fellowship	Philadelphia, PA
2013	B.A., Mathematics & Economics Bucknell University <ul style="list-style-type: none">➤ <i>Magna cum laude</i>➤ National Merit Finalist Scholarship➤ Dean's Scholarship➤ Omicron Delta Epsilon Economics Honor Society	Lewisburg, PA