Michael Shashoua

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WORK EXPERIENCE

Facebook   *Menlo Park, CA*
Data Scientist   *2020 – Present*

Capital One   *McLean, VA*
Principal Quantitative Modeler   *2019 – 2020*
- Managed bank's exposure to certain consumer segments for the Small Business Credit Card and the Auto Loans. Designed and implemented tools to orchestrate data analysis jobs in parallel. Collaborated with product owners
- Leveraged the power of distributed computing for analysis of large datasets. Migrated all analysis to Apache Spark, utilizing PySpark and SparkR. Partnered with Nvidia to introduce RAPIDS.ai for machine learning

Cornerstone Research   *San Francisco, CA*
Summer Associate   *2018*
- Supported academic and industry experts advising a large healthcare industry merger, including the anticipation of DOJ concerns and preparing the response. Identified relevant data and methods, directed team in performing analysis and writing reports defending approach. Led team of analysts and managed exhibit production

EDUCATION

Rice University   *Houston, TX*
Doctorate of Economics   *May 2019*
- Lack Fellowship of Economics: Inaugural recipient of new fellowship at Rice University
- Research Fields: Industrial Organization, Marketing, Applied Econometrics, Structural Modeling
- GPA: 3.97/4; GRE Quant: 164; GRE Verbal: 162; GRE Analytical: 4.5

University of Pennsylvania   *Philadelphia, PA*
Masters of Economics   *June 2014*

University of Southern California   *Los Angeles, CA*
B.S. Business Administration Joint International Relations; Minor in Comm   *May 2012*
- **Honors & Awards**: *Global Scholar Award* Recipient-Recognized as a top 10 graduating senior who has excelled in studies at home and abroad; *Discovery Scholar*; *Trustee Scholar*

OTHER EXPERIENCE

Houston Education Research Consortium   *Houston, TX*
Doctoral Student Researcher   *2015 - 2017*
- Advised Houston Independent School District Board on moving to centralized school choice mechanism
- Led restructuring of magnet school application process which affects over 20,000 students each year

Fulbright Comission España   *Madrid, Spain*
Fulbright Research Grant Recipient to Spain   *2012 - 2013*
- Explored credit access for small to medium enterprises (SMEs) and entrepreneurial support for new ventures

RESEARCH

'Private Labels, Famous Brands, and Heterogeneous Households: Can High Ad Spending be Justified and are Households' Advertising Elasticities Stable Across Products?'
Job Market Paper with Jeremy Fox, Stefan Hoderlein (2018)
- Explores heavy ad spending in detergent and chocolate industry despite strength of private labels
- Extends the dynamic panel methods of Arellano and Bond (1991) to allow time varying random coefficients that can be correlated with regressors (advertising exposure) and correlated across equations in a SUR (seemingly unrelated regressions) system

'Safety in Numbers? An Analysis of Market Concentration and Safety in the Commercial Railroad Industry' with Shrihari Sridhar, Vikas Mittal (2018) submitted to *Marketing Science*
- Scraped federal safety data and assembled original dataset covering 40 years of operations
- Investigated a surprising, positive relationship between safety and market concentration. Study provides implications for regulators and the railroad industry, using mediation analysis and bootstrapping

ADDITIONAL INFORMATION

Languages Fluent Spanish
Coding High level proficiency in Stata, R, MATLAB, Python, and Julia. Distributed computing with Spark
Athletics University of Southern California Varsity Water Polo
Division I Water Polo 2008, 2009, 2010, & 2011 NCAA Champions