Pedro Tanure Veloso

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in pedrotanureveloso

EXPERIENCE

2021 - present

Senior Data Scientist

Instacart, United States

- Developed a customer segmentation model of price-sensitive users using Bayesian shrinkage to aggregate heterogeneous treatment effect estimates from several pricing experiments.
- Collaborated on a novel experimental approach to pricing and item markup optimization using regional and category-level user price elasticities.
- Designed and oversaw experiments in the pricing/savings space, estimating heterogeneous treatment effects by user attributes and impulse-response functions to understand long-term impacts of price changes on key metrics.
- Applied Synthetic Differences-in-Differences and Double-LASSO estimation to estimate impact of loyalty pricing launches and promotions.

2017 - 2021 Research Analyst

Federal Reserve Bank of Minneapolis, United States

 Collaborated with Research Economists on research papers in labor economics, using causal inference methods and structural models.

2016 - 2017 Teaching Assistant

Department of Economics, University of Minnesota-Twin Cities, United States

- PhD-level Econometrics
- Regression; Instrumental variables; GMM; Methods for panel data; Discrete choice models; Causal inference; Time series.

EDUCATION

2015 - 2021

PhD, Economics

University of Minnesota-Twin Cities, United States

Fields: Urban Economics, Applied Econometrics, Quantitative Macroeconomics

2013 – 2015 **MA, Economics**

Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Brazil

2008 – 2012 **BA, Economics**

University of São Paulo (USP), Brazil

LANGUAGES

Speaking Portuguese (native), English (fluent), Spanish (fluent)

Programming Python, SQL, R, Julia, MATLAB, Stata, ArcGIS

PATENTS

2022 Counterfactual Evaluation of Policies for Categories of Items Using Machine Learning Prediction of Outcomes