Stephen M. Lee

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Overview

Experienced data scientist working at the intersection of economics and machine learning. Obsessed with the relationship between prediction and causal inference. Eager to prototype quickly, implement for scalability, and deploy into production.

Skills

Computer Programming
- *Data Science* .... R (tidyverse); Python (pandas, keras); Hadoop; Spark; Databricks.
- *Web Development* .... NodeJS; Go; Django REST Framework; Angular 8+; Bootstrap.
- *Machine Learning* .... RNN and CNN neural networks; decision trees; clustering; recommendation systems.
- *Econometrics* .... Causal inference; structural modeling; discrete choice; timeseries analysis.
- *Natural Language Processing* ..... LDA; LSTM and BERT neural networks; various pre-trained embeddings.
- *Infrastructure* .... SQL; AWS; Azure; Windows 10; Linux (Debian); bash scripting; Docker; git.

Employment

FedEx Corporation: *Sr. Decision Scientist* — **2021 – Current**
- Performed an ongoing analysis of national labor markets to anticipate the likely impacts of expiring fiscal benefits programs for each enterprise operating company. Much of this work was presented directly to executive leadership, including the Chairman and founder of FedEx, and the Board of Directors.
- Manage and update daily Azure data intake pipelines of package scan-level data. Reduced pipeline failures (and hence manual re-runs) from up to 10 per week to less than one per week.
- Prototype various technical solutions for advanced modeling and system designs.

Econ One Research: *Economist* — **2020 – 2021**
- Utilized various causal inference methodologies to produce damage estimates in large antitrust cases. This included high profile cases of price fixing in the pharmaceutical industry and financial securities fraud.

Federal Reserve Bank of Chicago: *Research, Finance Department* — **2019 – 2020**
- Co-authored the finance memo used to brief the bank President before FOMC meetings.
- Maintained and upgraded proprietary MATLAB data management and visualization software that interfaced with various sources to regularly produce critical department briefing material.
- Research included studies of interest rate pricing for bank loans (using confidential Y14 bank reporting data), the effects of the Fed-announced corporate credit facilities on corporate bonds, and the predictability of future interest rate policy based on speeches from the Board of Governors (NLP).

University of Memphis: *Research Assistant, Economics and Computer Science* — **2016 – 2019**

Fanatics Apparel: *Planner* — **2015 – 2016**

Professional Golf — **2013 – 2015**

Education

University of Chicago: *Chicago, IL*
- M.B.A Class in Competitive Strategy — **Winter 2019**

University of Memphis: *Memphis, TN*
- M.S. Computer Science — **Winter 2019**
- M.A. Economics — **2018**
- B.S. Physics — **2013**