

Matthew Schiffman | Data Scientist

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Experience

- **Coin-ID** **Chicago, IL**
 - *Co-Founder* 2016
 - Coin-ID is a prelaunch image recognition application designed to identify and grade rare coins.
 - Trained deep learning neural network for processing images using TensorFlow on multi-terabyte dataset using distributed computing over AWS EC2 instances.
 - Implementing webcrawler to scrape ebay auctions to leverage arbitrage opportunities between coin grading agencies.
- **Research Pros** **Chicago, IL**
 - *Financial Analyst* 2013–2014
 - Collaborated on team of six consultants to determine feasibility and implement \$150 million processing plant and pipeline.
 - Initiated creation of additional revenue stream, increasing expected project revenue by 10%.
 - Developed risk model using Monte Carlo simulations on time series data using Python.
 - Designed multi-armed bandit testing procedure and statistically analyzed results for financial education product.
- **Citadel Investment Group** **Chicago, IL**
 - *Quantitative Analyst* 2011–2012
 - Managed a team of three data analysts as a member of John List's economic consulting firm.
 - Designed trading strategy using a Bayesian structural time series pricing model and natural language processing on social media data that demonstrated profitability above the firm average.
 - Improved existing equity trading strategy by 13% using dynamic generalized method of moment regressions to estimate demand curves.
 - Implemented consumer search econometric model with a 90% decrease in computational load in Python.
 - Presented results to CEO resulting in adoption of key model components into existing trading strategy.
- **University of Chicago Booth School of Business** **Chicago, IL**
 - *Graduate Researcher* 2009–2013
 - Conducted research in industrial organization and asset price as doctoral candidate in University of Chicago Booth's Economics PhD program.
 - Developed financial model linking stock returns to online consumer search behavior.
 - Employed Bayesian time series, structural demand estimation using GMM, and natural language processing.
 - Presented extensively at seminars and conferences.
 - Awarded \$90,000 annual fellowship for economic research.
 - Taught sections of microeconomics to over 60 MBA students with an evaluation of 4.73/5.00.

Education

- **Data Science Fellow, Galvanize Inc** **San Francisco, CA**
 - *Data science immersive with a focus on deep learning.* 2016
- **MBA Economics, University of Chicago Booth School of Business** **Chicago, IL**
 - *Full scholarship and stipend (top 5%), GRE: 800Q 610V.* 2013–2015
- **BS Mathematics and Economics, Brown University** **Providence, RI**
 - *Departmental Honors (top 5), SAT: 800M 770V, GPA 3.62/4.00 (Economics GPA 3.80).* 2005–2009

Skills

Programming

- Python
- SQL, PostgreSQL, MongoDB
- Matlab, Stata
- Apache Spark, Hadoop, MapReduce

Data Analysis

- Machine Learning
- Statistics, Experimental Design
- Econometrics, Regression Analysis
- Natural Language Processing

Packages

- TensorFlow
- BeautifulSoup, NLTK
- SKLearn
- NumPy, SciPy