

Thomas Pellet

Applied Scientist

RELEVANT EXPERIENCE

Data Scientist

June 2023 – Present

Bloomberg L.P., New York City, NY

- Led CoFi product launch data quality effort across engineering and data teams, conducting sampling experiment and root cause analysis for higher accuracy, precision, and recall.
- Championed quality-driven transformation in the application engineering organization by delivering impactful reporting leading to prioritized investments in traceability, observability, and data infrastructure for enhanced product analytics.
- Designed, tested and deployed scalable infrastructure solutions and microservices, simplifying data access, visualization, and ETL pipelines for active learning.
- Supervised and trained 3 data analysts from data product teams to promote data science best practices across the organization.

Computational Economics Researcher

September 2019 – Present

Northwestern University, Evanston, IL

- Trained and evaluated machine learning models on HPC cluster using distributed computing tools (Dask) and resource schedulers (SLURM) to generate significant financial prediction accuracy gains, resulting in one academic publication.
- Presented innovative research at 4 academic conferences across the world to audiences of more than 100 academic researchers on issues like supply chains and global financial markets.
- Communicated scientific results effectively to C-level executives, teaching and tutoring monetary policy to 100 Kellogg Executive MBAs.

Data Scientist

September 2018 – August 2019

World Bank Group, Washington, DC

- Pioneered a causal inference method using graph theory and repurposing global submarine cable maps ingeniously, leading to an academic conference presentation.
- Implemented and validated spatial statistical models in Python and ArcGIS to predict African economic sector composition at local level.

Global Financial Market Analyst

June 2016 – December 2016

Rothschild Asset Management, Paris, France

- Designed debt sustainability dashboards and data visualization tools using VBA, Bloomberg and Eikon APIs to cut reporting time by 80%.
- Composed 20 global macro and country risk reports informing portfolio manager business and investment decisions.

CONTACT

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[LinkedIn](#) | [GitHub](#)

SKILLS

Data Science techniques

- Time Series Analysis
- Causal Inference
- A/B testing
- Supervised machine learning
- Reinforcement/deep learning

Tools and Frameworks

- Python: Polars, Scikit-learn...
- R, MATLAB
- Databases (GraphQL, SQLite)
- Source control (Git)
- Distributed computing (Dask)
- Resource scheduler (SLURM)
- Shell (Bash)

Languages

- English (Fluent)
- French (Native)

EDUCATION

Northwestern University

Ph.D. in Economics

Evanston, IL, June 2023

Corporate Finance, Econometrics

HEC Paris

Master in Management

Paris, France, June 2019

Financial Modeling, Finance

Sorbonne University

B.Sc. in Mathematics

Paris, France, June 2015

Linear Algebra, Probability,
Statistics, Analysis

HOBBIES

