

ELIZABETH SANTORELLA

Data Scientist and Econometrician Successful in Crafting Tools That Work

elizabeth.santorella@gmail.com \diamond esantorella.com

EDUCATION

Harvard University

PhD in Economics

Research focus: econometrics, education, and public economics

May 2018

Massachusetts Institute of Technology

S.B. in Physics & Economics

Physics concentration in computer science

June 2013

RECENT EXPERIENCE

QuantCo

Full time December 2017 - present

Part time December 2015 - May 2017

Economist / Data Scientist

Boston, MA

- Owner of a product that estimates a crucial input to pricing over \$2 billion of revenue.
 - Transformed ad-hoc Matlab/R code into automated Python machine learning pipeline running at two e-commerce clients.
 - Most recent A/B test: gross profit increase $>$ \$7M, revenue $>$ \$12M (annualized)
 - Tasks: Model selection, performance optimization, causal verification, productionization.
- As a start-up employee, I wear many hats:
 - Pricing strategy
 - Experiment design
 - Setting priorities
 - Advising
 - Evangelizing technical best practices
 - Recruiting

SKILLS

Computer Languages

Other Skills

Python (Numpy, Pandas, Scikit-Learn); R; SQL; Matlab; Stata

Statistics, machine learning, internal tool development, technical writing, performance engineering, numerical optimization

RESEARCH

My dissertation consists of three essays available on my website.

Multi-Dimensional Teacher Effects

- I estimate the covariance structure of teacher effects on several outcomes and find that long-term effects cannot be captured well by short-term effects, implying that teacher evaluation metrics based on short-term outcomes like test scores capture little of teachers' true effects on their students.

Which Value-Added Estimator Works Best and When?

- I survey existing (teacher) value-added methods and clarify the conditions under which they are valid, then develop and validate an improved method.

Bureaucrat Value Added: The Effect of Individual Bureaucrats on Local Economic Outcomes in India

with Jonas Hjort and Gautam Rao

- We use several value-added estimators to quantify how much agency individual bureaucrats have to impact local economic performance.