Carl J. Vogel

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EXPERIENCE

Polynumeral
Principal / Data Scientist — June 2014 – Present — New York, NY

Provided data analysis and data strategy consulting for companies, startups, non-profits, and government entities.

- Designed customer segmentations and value models from large, complex databases and website logs.
- Designed quasi-experimental studies of product impact. Wrote open-access analysis package, and article on results for academic publication.
- Designed predictive models for a wearable sensor product; wrote production code implementing the model in C++ for iOS and Android apps.
- Mentored and supervised junior data scientists.

Navigant Economics (formerly AFE Consulting)
Associate Director — May 2011 – Feb 2014 — New York, NY

NERA Economic Consulting
Senior Consultant — May 2006 – May 2011 — New York, NY

Designed and performed economic and statistical analysis in support of expert testimony in securities fraud trials and other cases involving financial economics and econometrics.

- Analyzed causation and materiality and estimated damages in cases involving allegations of accounting fraud, option back-dating, IPO laddering, mortgage fraud, and misrepresentations to investors of mortgage-backed securities and related structured products and derivatives.
- Designed and built simulations and predictive models to analyze asset prices and volatilities, and credit and interest rate risk.
- Wrote reports describing analyses and conclusions for non-technical audiences such as lawyers and judges.
- Met with clients to develop and assist case strategies; assisted with depositions of economic experts.
- Managed teams of 5–10 researchers in collecting and analyzing data; responsible for recruitment and career development of junior staff.

EDUCATION

Recurse Center
Non-Degree — Feb – May 2014 — New York, NY

A selective 3-month “writer’s workshop” to pursue independent programming projects alongside a select group of 40–50 other programmers.

Columbia University
M.A. Statistics — 2010 — New York, NY

Coursework in measure-theoretic probability, stochastic processes and mathematical finance, time-series analysis, survival analysis, and Bayesian methods.

University of Toronto
M.A. Economics — 2005 — Toronto, ON

Ph.D. coursework in macroeconomics, econometrics, and labor and development; passed Ph.D. comprehensives in microeconomics and labor economics.

University of Maryland College Park
B.A. Economics — 2001 — College Park, MD

Research and Publications

- "Open Access Meets Discovery: Citations to Articles Posted to Academia.edu" *PLoS ONE* 11(2). February 2016
- "Large Shocks and Small Changes in the Marriage Market for Famine-Born Cohorts in China." (forthcoming in the *Journal of the European Economic Association)*
- "Corporate Bond Event Studies using Credit Spreads" NERA Working Paper. June 2010
- "CDOs: Structure, Value, and Causation circa 2007." In *Securities Arbitration in the Market Meltdown Era: Achieving Fairness in Perception and Reality*. Practising Law Institute Course Handbook Series, No. B-1754. August 2009

Software and Related Skills

- Python, R, C++, D, Julia
- SQL, Stata, SAS, BUGS/JAGS/Stan
- HTML, CSS, LaTeX