+1 (508) 648 6628 Long Beach, CA david.a.leather@gmail.com

# **David Leather**

## Quantitative Researcher / Economist

Portfolio: daveleather.com github.com/dleather linkedin.com/in/davleather

Quantitative researcher and economist specializing in real estate analytics and computational methods. I combine high-performance computing, machine learning, and economic theory to analyze complex market dynamics. My research spans urban development, housing markets, and financial modeling, using tools like TensorFlow and Julia to process massive datasets. Looking to apply my expertise in economic modeling and data science to solve challenging business problems.

#### **SKILLS**

**Programming Languages** Python, Julia, R, MATLAB, STATA, STAN, C++ (Novice)

Machine Learning TensorFlow, Scikit-learn, Keras

Statistics Bayesian Methods, Time Series Analysis, Monte Carlo, MCMC

Scientific Computing Numerical Optimization, Stochastic Processes, Asset Pricing Models, Simulation-based Inference,

Regime-switching Models

Software Development Git, GitHub Actions, Unit Testing, Documentation Generation, Code Coverage, CI/CD

**Data Analysis & Tools** NumPy, Pandas, Polars, data.table, SQL, Unix, HPC Clusters

Languages English (Fluent), Spanish (Novice)

#### **EXPERIENCE**

Assistant Professor August 2020 — Present

Chapman University, Argyros College of Business and Economics

Orange, CA

- Conducted research on real estate market dynamics, including **pricing**, **risk management**, monetary policy impacts on commercial real estate, housing affordability, and zoning uncertainty effects. Published in top field journals with actionable insights for urban planning and investment. [Research Portfolio]
- Designed and implemented large-scale **Monte Carlo** deep learning experiments using **high-performance computing**, simulating 1.5M+ targets in 55-dimensional parameter spaces with **TensorFlow** and optimized **Julia** code.
- Developed novel **econometric** methods and constructed comprehensive NYC real estate panel dataset (48M+ observations, 118 variables) to analyze urban development costs, regulatory impacts, and property market dynamics. [Paper]
- Presented research at prestigious institutions including MIT, UCLA, UC Irvine, and Federal Reserve; teaching graduate/undergraduate courses in **Real Estate Economics** and **Macroeconomics**.

Research Affiliate August 2020 — Present

Kenan Flagler Business School, University of North Carolina at Chapel Hill

Dissertation Fellow

Federal Reserve Board of Governors - Research & Statistics Division

Visiting Researcher

NYU Center for Urban Science + Progress

Chapel Hill, NC

Summer 2019

Julilliei 2013

Washington, DC

Summer 2018

New York, NY

### **PROJECTS**

#### QuadraticKalman.jl - Open Source Scientific Computing Package

Julia Package for Quadratic State-Space Models [Github]

- Developed and maintain a high-performance Julia package for Kalman filtering with quadratic measurement equations, achieving a **10x–60x speedup** over existing implementations.
- Implemented automatic differentiation for gradient and Hessian computation, enabling efficient optimization and inference.
- Built a comprehensive CI/CD pipeline with unit testing, documentation generation, and code coverage using GitHub Actions.
- Implemented the framework with a focus on numerical stability for robust parameter estimation.

### NYC Building Permit Dashboard - Interactive Urban Data Visualization

Interactive web app for exploring NYC building permit data [Dashboard] [Github]

- Developed a dynamic dashboard using **Python**, **Dash**, and **Plotly**, providing interactive visualization of NYC building permit trends across time and space.
- Leveraged advanced **geospatial analytics** with **GeoPandas**, **pandas**, and Uber's **H3** hexagonal global indexing system to create interactive **choropleth maps** and **time-series** visualizations.
- Implemented synchronized dual-map views and intuitive controls for precise spatial and temporal analysis.
- Engineered a modular, scalable architecture with automated CI/CD pipelines, achieving 90% code coverage and ensuring high performance and maintainability.

#### **EDUCATION**

Doctorate of Philosophy in Economics, University of North Carolina at Chapel Hill

Master of Science in Economics, University of North Carolina at Chapel Hill

Bachelor of Business Administration in Finance, University of Massachusetts at Amherst

2020

2018

2013