

JIALIN LI

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EMPLOYMENT

Rotman School of Management, University of Toronto Postdoctoral Research Fellow	2021 - Present
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EDUCATION

University of Maryland, College Park Ph.D., Applied Mathematics & Statistics, and Scientific Computation	2016 - 2021
Nankai University B. S., Statistics	2012 - 2016

PUBLICATIONS

Jialin Li, and Ilya Ryzhov (2023), Moderate deviations inequalities for Gaussian process regression. *Journal of Applied Probability*, Accepted.

Jialin Li, and Ilya Ryzhov (2022), Convergence rates of epsilon-greedy global optimization under radial basis function interpolation. *Stochastic Systems* 13(1): 59-92.

WORKING PAPERS

Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Data Privacy in Pricing: Estimation Bias and Implications. Manuscript to be submitted to Management Science.

Furong Huang, Jialin Li, and Xuchen You, Guaranteed simultaneous asymmetric tensor decomposition via alternating subspace iteration. Available on arXiv and to be submitted.

Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Incentivizing Greedy Customers to Explore. Work in progress.

PRESENTATIONS

“Data Privacy in Pricing: Estimation Bias and Implications,” MSOM, Montreal, 2023

“Pricing Under Privacy Protection,” INFORMS Annual Meeting, Indianapolis, 2022

“Incentivizing Myopic Customers to Explore,” CORS/INFORMS International Conference, Vancouver, 2022

“Moderate Deviations Inequalities for Gaussian Process Regression,” INFORMS Annual Meeting, Virtual, 2021

“Epsilon-greedy Global Optimization Under Radial Basis Function Interpolation,” Rotman Young Scholar Seminar, Virtual, 2021

“Convergence Rates of Global Optimization Under Randomized Sampling,” INFORMS Annual Meeting, Seattle, Washington, 2019

INDUSTRY EXPERIENCE

Data Scientist Intern, Google

June - Aug. 2021

- Researched multiple ways to improve the model for YouTube creator's channels that analyzes the impact of launched features on advertisement revenue or impressions
- Proposed methods for model selection using experiment data

Quantitative Intern, Wells Fargo

July - Aug. 2020

- Accomplished in-depth review on technique reports for an asset-pricing model
- Completed Quantitative Technical Report and provided suggestions on model setting, model parameter calibration, model validation and monitoring plan

TEACHING EXPERIENCE

Instructor, UMCP

- MATH107 Introduction to Math Modeling and Probability Spring 2017

Discussion Session Instructor, UMCP

- MATH240 Linear Algebra Spring 2021
- STAT400 Applied Probability and Statistics Spring & Fall 2020
- MATH241 Calculus III Fall 2018
- MATH461 Linear Algebra for Scientists and Engineers Spring 2018, Fall 2019
- MATH141 Calculus II Fall 2017

Grader, UMCP

- BMGT838E Stochastic Optimization Spring 2020
- STAT650 Stochastic Process, STAT741 Linear Model Spring 2019

ACADEMIC SERVICE

Ad-Hoc Journal Reviewer

- Operations Research

Conference Reviewer

- Winter Simulation Conference, International Conference on Machine Learning, 27th International Joint and 23rd European Conference on Artificial Intelligence (IJCAI-ECAI)

AWARDS

TD MDAL Research Grant

New Pilot Postdoc Funding, Rotman School of Management, University of Toronto

Graduate Student Summer Research Fellowship, University of Maryland