

# JIALIN LI

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## EDUCATION & CURRENT POSITION

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<b>Department of Math &amp; Statistics, University of Massachusetts, Amherst</b> Visiting Assistant Professor	2024 - Present
<b>Rotman School of Management, University of Toronto</b> Postdoctoral Research Fellow	2021 - 2024
<b>University of Maryland, College Park</b> Ph.D., Applied Mathematics & Statistics, and Scientific Computation	2016 - 2021
<b>Nankai University</b> B. S., Statistics	2012 - 2016

## RESEARCH INTERESTS

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- Uncertainty quantification, stochastic optimization, statistical learning

## PUBLICATIONS

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- Jialin Li, and Ilya O. Ryzhov (2024), Moderate deviations inequalities for Gaussian process regression. *Journal of Applied Probability* 61(1): 172-197. [Link](#)
- Jialin Li, and Ilya O. Ryzhov (2022), Convergence rates of epsilon-greedy global optimization under radial basis function interpolation. *Stochastic Systems* 13(1): 59-92. [Link](#)

## WORKING PAPERS

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- Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Data privacy in pricing: Estimation bias and implications. Major Revision at *Manufacturing & Service Operations Management*. [Link](#)

## WORK IN PROGRESS

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- Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Incentivizing greedy customers to explore.
- Furong Huang, Jialin Li, and Xuchen You, Guaranteed simultaneous asymmetric tensor decomposition via alternating subspace iteration. Available on arXiv. [Link](#)

## PRESENTATIONS

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- “Convergence Rate Results in Black-Box Optimization with Surrogate Models,” Statistics and Data Science Seminar, UMass Amherst, 2024
- “Data Privacy in Pricing: Estimation Bias and Implications,” INFORMS Annual Meeting, Seattle, 2024
- “Epsilon-Greedy Global Optimization Under Radial Basis Function Interpolation, ” Learning Learning Seminar, UMass Amherst, 2024

- “Data Privacy in Pricing: Estimation Bias and Implications,” Rotman TD Management Data and Analytics Lab Grant Research Roundtable, 2024
- “Data Privacy in Pricing: Estimation Bias and Implications,” INFORMS Annual Meeting, Phoenix, 2023
- “Data Privacy in Pricing: Estimation Bias and Implications,” INFORMS Manufacturing and Service Operations Management Conference, 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

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### **Data Scientist Intern, Google**

June - Aug. 2021

- Improved the performance of the AB test model for analyzing the heterogeneous impact of launched features on the advertisement revenue or impressions of YouTube creator’s channels
- Proposed score-based methods for model selection based on real experiment data

### **Quantitative Intern, Wells Fargo**

July - Aug. 2020

- Audited several asset-pricing models and reviewed technique reports on model development, model parameter calibration, model validation and performance monitoring plan
- Completed Quantitative Technical Report to provide comments and suggestions for model development and model validation teams

## FUNDING & AWARDS

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- TD Management Data and Analytics Lab Research Grant (4000CAD), Rotman School of Management, 2023
- New Pilot Postdoc Funding (2000CAD), Rotman School of Management, 2022
- Graduate Student Summer Research Fellowship (5000USD), University of Maryland, 2019

## TEACHING EXPERIENCE

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### **Course Instructor, University of Massachusetts, Amherst**

- Statistics I (Undergraduate, Fall 2024)

### **Course Instructor, University of Maryland, College Park**

- Introduction to Math Modeling and Probability (Undergraduate, Spring 2017)

### **Teaching Assistant, University of Maryland, College Park**

- Undergraduate Course Discussion Session Instructor (to give lectures and lead Q&A discussions in the complementary sessions for regular course sessions): Linear Algebra (Spring 2021), Applied Probability and Statistics (Spring & Fall 2020), Calculus III (Fall 2018), Linear Algebra for Scientists and Engineers (Spring 2018, Fall 2019), Calculus II (Fall 2017)
- PhD Course Grader: Stochastic Optimization (Spring 2020), Stochastic Process (Spring 2019), Linear Model (Spring 2019)

## **ACADEMIC SERVICE**

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### **Ad-Hoc Reviewer**

- Operations Research (OR), SIAM/ASA Journal on Uncertainty Quantification (JUQ), Operations Research Letters (ORL), Winter Simulation Conference (WSC), International Conference on Machine Learning (ICML), International Joint Conference on Artificial Intelligence (IJCAI), European Conference on Artificial Intelligence (ECAI)