JIALIN LI

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EMPLOYMENT

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

EDUCATION

University of Maryland, Collage Park 2016 - 2021
Ph.D., Applied Mathematics & Statistics, and Scientific Computation

Nankai University 2012 - 2016
B. S., Statistics

PUBLICATIONS

Jialin Li, and Ilya Ryzhov, "Moderate deviations inequalities for Gaussian process regression." *Journal of Applied Probability,* Under Second Review.

Jialin Li, and Ilya Ryzhov, "Convergence rates of epsilon-greedy global optimization under radial basis function interpolation." *Stochastic Systems*, Ahead of Print.

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

WORKING PAPERS

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

Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, "Pricing Under Privacy Protection." Manuscript in preparation.

PRESENTATIONS

"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

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

New Pilot Postdoc Funding, Rotman School of Management, University of Toronto
Graduate Student Summer Research Fellowship, University of Maryland