

# JIALIN LI

(+1) 647 688 5895  $\diamond$  jln.li@utoronto.ca  $\diamond$  jia-lin-li.github.io

## EMPLOYMENT

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**Rotman School of Management, University of Toronto**  
Postdoctoral Research Fellow

2021 - Present

## EDUCATION

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**University of Maryland, College Park**  
Ph.D., Applied Mathematics & Statistics, and Scientific Computation

2016 - 2021

**Nankai University**  
B. S., Statistics

2012 - 2016

## PUBLICATIONS

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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

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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

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“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

- 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

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### 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

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### 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

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