

# JIALIN LI

(+1) 647 688 5895 ◊ jln.li@utoronto.ca ◊ Personal Website

## EMPLOYMENT

---

<b>Rotman School of Management, University of Toronto</b> Postdoctoral Research Fellow	2021 - Present
---	----------------

## EDUCATION

---

<b>University of Maryland, Collage Park</b> Ph.D., Applied Mathematics & Statistics, and Scientific Computation	2016 - 2021
<b>Nankai University</b> B. S., Statistics	2012 - 2016

## 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.”

Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, “Pricing Under Privacy Protection.”

## PRESENTATIONS

---

“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

---

<b>Data Scientist Intern, Google</b>	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