JIALIN LI

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EDUCATION & CURRENT POSITION

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

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

Nankai University　　　　　　　　　　　　　　　　　　　　　　　2012 - 2016
B. S., Statistics

RESEARCH INTERESTS

- Stochastic modeling, statistical learning
- Applications with the theme of social good: privacy regulation, medical experimental design

PUBLICATIONS

- Jialin Li, and Ilya Ryzhov (2023), Moderate deviations inequalities for Gaussian process regression. To appear in *Journal of Applied Probability*. Link
- Jialin Li, and Ilya Ryzhov (2022), Convergence rates of epsilon-greedy global optimization under radial basis function interpolation. *Stochastic Systems* 13(1): 59-92. Link

WORKING PAPERS

- Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Data Privacy in Pricing: Estimation Bias and Implications. **Job market paper.** Under review at Management Science. Link
  - To be presented at INFORMS Annual Meeting 2023: Session TD07; Time: October 17, 2023, 2:15 PM; Location: CC-North 122A.

WORK IN PROGRESS

- 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

INDUSTRY EXPERIENCE

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

TEACHING EXPERIENCE

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 (Undergraduate, Fall 2017)
· PhD Course Grader: Stochastic Optimization (Spring 2020), Stochastic Process (Spring 2019), Linear Model (Spring 2019)

PRESENTATIONS

• "Data Privacy in Pricing: Estimation Bias and Implications," INFORMS Annual Meeting, Phoenix, 2023

• "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

FUNDING & AWARDS

• TD-MDAL 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

ACADEMIC SERVICE

Ad-Hoc Reviewer

· Operations Research (OR), Winter Simulation Conference (WSC), International Conference on Machine Learning (ICML), International Joint Conference on Artificial Intelligence (IJCAI), European Conference on Artificial Intelligence (ECAI)