Yuantong Li

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Research Interests high-dimensional statistics, Bayesian methods, data mining, machine learning, natural language processing, online learning, and reinforcement learning

EDUCATION

Aug 2023 Ph.D. in Statistics, Purdue University, Advisor: Dr. Guang Cheng

May 2018 M.S. in Statistics, North Carolina State University

July 2016 B.S. in Mathematics (Honors), Chu Kochen College (Shing-Tung Yau Mathematical Talent Class), Zhejiang University

Publication

Y. Li, Q. Ma, and S. Ghosh. Determining the Number of Mixture Components of Heavy-Tailed Densities, *The 26th ACM SIGKDD Conference on Knowledge Discovery and Data Mining 2020.* (KDD)

S. Zhao, Y. Huang, C. Su, Y. Li and F. Wang. Interactive Attention Networks for Semantic Text Matching, 2020 IEEE International Conference on Data Mining. (ICDM)

Manuscript

Y. Li, C. Wang, and G. Cheng. (2020+). Online Forgetting Process for Linear Regression Models. *submitted*.

Y. Li, F. Yang, H. Rao, and R. Feng. (2020+). Effective Peel Learning for Small Data with Structured Features, *submitted*.

J. Duan, Y. Li, J. Guo, and G. Cheng. (2020+). Ranking with Tail-Attention Regression in Stock Cross-Sectional Selection, working paper.

WORKING EXPERIENCE Feb 2018 - Aug 2019 Research Assistant (Full Time) Advisor: Dr. Fei Wang Cornell University

• Built a precise biomedical literature retrieval engine with deep learning and external knowledge.

• Created the neural network topic model combined with variational Bayesian inference method to generative long texts of product review.

Oct 2015 - May 2016 Quantitative Analyst (Intern)

Department of Investment, Hangzhou CIEC International Co., Ltd, China.

RESEARCH EXPERIENCE Jan 2018 - Aug 2018 **Research Assistant** Advisor: Dr. Sujit Ghosh

North Carolina State University

• Developed a Cauchy mixture model for heavy tailed data and applied the model to Standard & Poor's 500 index daily return.

May 2017 - Aug 2017 **Research Assistant (Intern)** Advisor: Dr. Rui Feng University of Pennsylvania

• Developed a novel deep learning algorithm that incorporates structure relationship among predictors and applied it to the fMRI data and genetic data.

TEACHING Aug 2019 - Dec 2019 STAT 301 (Lab), Elementary Statistical Methods ASSISTANT Aug 2019 - Dec 2019 STAT 517, Statistical Inference

Jan
 2019 - May 2020 $\,\,$ STAT 511, Statistical Methods

Jan 2020 - May 2020 STAT 513, Statistical Quality Control

Aug 2020 - Dec 2020 $\,\,$ STAT 190, Data Mining

COURSEWORK Statistical Inference I, II, Linear Model, Generalized Linear Model, Probability, Stochastic

Process, Statistical Computing, Bayesian Inference, Optimization, Machine Learning, Rein-

forcement Learning, Algorithm and Data Structure.

SKILLS Programming: R, PYTHON, C++, Perl, LATEX

Statistical Software: R, SAS

Operating System: Linux, Unix, Windows

PROFESSIONAL Journal Reviewer: IEEE TNNLS.

Services

Website https://liyuantong93.com/home/