Tianyu Du

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LINKS

Website: **tianyudu.com**
Github: **github.com/tianyudu**
LinkedIn: **linkedin.com/in/tianyu-du**

COURSEWORK

GRADUATE

Probabilistic Machine Learning (A+)
Neural Net and Deep Learning (A+)
Machine Learning (A+)
Stochastic Processes (A+)
Data Mining (A+)

UNDERGRADUATE

Real Analysis (A+)
Non-linear Optimization (A+)
Advanced Calculus (A+)
Linear Algebra (A+)
Probability (A+)
Time Series Forecasting (A+)
Game Theory (A+)
Econometrics (A+)
Experimental Economics (A+)
Economics of Information (A+)
Combinatorics (A+)

SKILLS

PROGRAMMING

Python • Shell • Matlab • R
Stata • Mathematica • SQL • C++
Julia • LaTeX

DATA SCIENCE LIBRARIES

Pytorch • Tensorflow • Pandas
Numpy • Sci-kit Learn

OTHERS

AWS • GCP • Wordpress

EDUCATION

STANFORD UNIVERSITY | Expected Sep 2020 – Jun 2022

Master of Science, Management Science & Engineering

- Focus on computational social sciences and causal inferences.

UNIVERSITY OF TORONTO | Sep 2017 - Jun 2020

Honours Bachelor of Science (High Distinction), Economics & Mathematics

- Cum. GPA: 4.00/4.00, course average: 95%.
- Thesis: effciency of the crude oil market and forecasting crude oil returns using news sentiments (supervisor: Stuart M. Turnbull and Aloysius Siow).
- Top graduating student at Woodsworth college in 2019-20.

STANFORD UNIVERSITY | Jun 2019 - Aug 2019

Summer Session with Intensive Studies in Data Science

- Cum. GPA: 4.30/4.30, course average: 99%.

ACTIVITIES

UNDERGRADUATE HONOURS THESIS | Sep 2019 - Apr 2020

Supervisors: Stuart M. Turnbull and Aloysius Siow
TODO

TD ROTMAN FINHUB TDMDAL HACKATHON | Feb 2020

Finalist Group (Top 5)
In this project, we developed a dictionary based NLP process extracting information from transcripts of earning calls of S&P 500 companies, and predict stock price movement on the next trading day.

PATIENT DATA ANALYSIS ON PANSS DATASET (1ST PLACE IN CLASS) | Jun 2019 - Aug 2019

1st place in class
TODO

CIBC MACHINE INTELLIGENCE HACKATHON | Sep 2018

Finalist Group (Top 5)
An auto-encoder-decoder architecture neural network was implemented to detect fraud in medical insurance claims.

AWARDS

Jun 2020	The Arthur M. Kruger Honours Scholarship (1st/1200 graduating students)
Jan 2020	Mcnab Undergraduate In-Course Scholarship
Oct 2019	Alexander Mackenzie Scholarship In Economics And Political Science
Jul 2019	Killam American Fund For International Exchange
2019-20	Dean's List Scholar
2018-19	Dean's List Scholar
2017-18	Dean's List Scholar