TIANYU DU

Undergraduate at University of Toronto, Economics and Mathematics Specialist Program

CONTACTS

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EDUCATION

Stanford University *September 2020 - June 2022*
Master of Science in Management Science & Engineering
Incoming Graduate Student, Focus: Computational Social Science.

University of Toronto *September 2017 - June 2020*
Honours Bachelor of Science, Economics & Mathematics
GPA: 4.00/4.00, Course Average: 95%.
Thesis: Efficiency of the Crude Oil Market and Forecasting Crude Oil Returns using News Sentiments
Supervisors: Stuart M. Turnbull and Aloysius Siow

Stanford University *June 2019 - August 2019*
Summer Session, Program of Intensive Studies in Data Science
GPA: 4.30/4.30, Course Average: 99%.
Project: Patient Data Analysis on PANSS Dataset *(1st place in class)*
Instructor: Linh Tran

RESEARCH INTERESTS

Machine Learning Methods and their Applications on Time Series Forecasting.
Computational Social Sciences.

SCHOLARSHIPS & AWARDS

Mcnab Undergraduate In-Course Scholarship *December 2019*
Alexander Mackenzie Scholarship In Economics And Political Science *October 2019*
Killam American Fund For International Exchange *May* 2019
Dean's List Scholar2017-18 and 2018-19 *2017-2018*

ACTIVITIES & PROJECTS

TD Rotman FinHub TDMDAL Hackathon *Finalist Group (Top 5)* *February 2020*
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.
CIBC Machine Intelligence Hackathon *Finalist Group (Top 5)* *September 2018*
An auto-encoder-decoder architecture neural network was implemented to detect fraud in medical insurance claims.

SKILLS

Programming Languages and Libraries Python, PyTorch, Sci-kit Learn, Pandas, Numpy, Matplotlib, R, STATA, Matlab, Mathematica, Bash, Latex.
Development Git, Server deployment on Amazon Web Services (AWS) and Google Cloud Platform (GCP).

[0]This copy is accurate up to 16:58 Wednesday 6$^{\text{th}}$ May, 2020