

# Tianyu Du

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## LINKS

Github: [github.com/tianyudu](https://github.com/tianyudu)

LinkedIn: [linkedin.com/in/tianyu-du](https://www.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: efficiency 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 (1<sup>ST</sup> PLACE IN CLASS) | JUN 2019 – AUG 2019

1<sup>st</sup> 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 (1 <sup>st</sup> /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