# Tianyu Du

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## LINKS

Website: **tianyudu.com**
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## COURSEWORK

### GRADUATE

Probabilistic Machine Learning (A+, 100%)
Neural Net and Deep Learning (A+, 99%)
Machine Learning (A+, 98%)
Stochastic Processes (A+, 96%)
Data Mining (A+, 100%)

### UNDERGRADUATE

Real Analysis (A+, 100%)
Non-linear Optimization (A+, 97%)
Advanced Calculus (A+, 97%)
Linear Algebra (A+, 92%)
Probability (A+, 100%)
Time Series Forecasting (A+, 91%)
Game Theory (A+, 97%)
Econometrics (A+, 95%)
Experimental Economics (A+, 97%)
Economics of Information (A+, 95%)
Combinatorics (A+, 91%)

## 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 |