

# TIANYU DU

Undergraduate at University of Toronto, Economics and Mathematics Specialist Program

## CONTACTS

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## EDUCATION

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**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 (*1<sup>st</sup> place in class*)  
Instructor: Linh Tran

## RESEARCH INTERESTS

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

## SCHOLARSHIPS & AWARDS

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Mc Nab Undergraduate Scholarship *December 2019*  
Alexander Mackenzie Scholarship In Economics And Political Science *October 2019*  
International Experience Award (Killam American Fund for International Exchange) *May 2019*  
Dean's List Scholar 2017-18 and 2018-19 *2017-2018*

## ACTIVITIES & PROJECTS

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**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

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**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).

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<sup>0</sup>This copy is accurate up to 17:26 Tuesday 21<sup>st</sup> April, 2020