Dayi (David) Li

Curriculum Vitae

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Education

2020-present	**PhD Candidate in Statistical Sciences, CANSSI Multidisciplinary Doctoral Trainee**, *Department of Statistical Sciences, The University of Toronto, Toronto, ON.* Supervisor: Gwen Eadie
2018-2020	**Master of Science in Statistics, GPA 4.0/4.0**, *School of Mathematical and Statistical Sciences, Western University, London, ON.* Supervisors: A. Ian McLeod, Pauline Barmby
2014–2018	**Bachelor of Science, Honor Specializations in Financial Modelling, GPA 4.0/4.0**, *School of Mathematical and Statistical Sciences, Western University, London, ON.*

Research Work and Projects

2018-present	**Master's Thesis** "Point Process Modelling of Stellar Objects in the M33 Galaxy", In progress; Supervisors: Angus Ian McLeod, Pauline Barmby
2018-present	**D, Li**, A. I. McLeod, "Gaussian Process Emulation of Doubly-Intractable Distribution with Hamiltonian Monte Carlo", Manuscript in Preparation (work from Master's thesis)
2018-present	**D, Li**, P. Barmby, A. I. McLeod, "Going Probabilistic: Probing the Distributional Properties of Objects in M33 with Markov Point Process Model", Manuscript in Preparation (work from Master's thesis)
Winter-2018	**Advanced Data Analysis Project**, "Machine-Learned Classification of Astronomical Point Sources in the M31 Galaxy"; Evaluated the performance of various classification algorithms, such as neural networks, Gaussian process, among others, on differentiating point sources, for example, stars, star clusters, etc., in the M31 Galaxy
2017-2018	**Honors Undergraduate Thesis**, "An Extension of Put-Call Symmetry on Pricing American Options under Heston Model using Simulation", Supervisor: Lars Stentoft. Assess the performance of simulation algorithm using the property of put-call symmetry in reducing the error of the estimation of American options

Coursework

Core Courses	Real Analysis I (98), Real Analysis II*, Advanced Probability Theory (90), Statistical Inference, Statistical Computing, Calculus, Linear Algebra
Supplementary Courses	Advanced Data Analysis, Spatial Statistics, Observational Astronomy, Numerical Analysis, Ordinary Differential Equations (99), Partial Differential Equations (100)

* -To be completed by Dec 2019

Teaching

Teaching Assistant:

Fall-2019	Actuarial Sciences 2053 (Mathematics for Financial Analysis)
Fall-2019	Statistical Sciences 1024 (Introduction to Statistics)
Winter-2019	Statistical Sciences 3858 (Mathematical Statistics)
Winter-2019	Statistics Help Center
Fall-2018	Statistical Sciences 3657 (Intermediate Probability); Conducted tutorial session with highly positive feedback from students
Fall-2018	Statistical Sciences 1024 (Introduction to Statistics)

Academic Achievements and Scholarships

2018-2020	Western Graduate Research Scholarship
2018	Western Gold Medalist in Financial Modelling (awarded to the student with highest graduating average in the cohort)
2016	Robert and Ruth Lumsden Scholarships In Science
2015	William Wyatt Scholarships
2015	Jane Plas International Student Award
2014-2018	Dean's Honors List
2014	Western Continuing Scholarship

Technical Skills

Programming	R (wrote a package for Master's thesis), MATLAB, C++, PYTHON, LINUX
Software	LaTeX, ANACONDA, JUPYTER
Computing	SHARCNET

Work and Extracurricular Experience

2018-2019	**EZ Group** Mathematics and statistics tutor
2018-2019	**EZ Group** Mathematics tutor recruiter
2018-2019	**Kappa Sigma Fraternity Xi-Nu Chapter** Chair of Alumni Relations
2016	**Tutor Doctor** Mathematics tutor

Languages

English	Fluent
Mandarin	Native