Yi Li

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Education

Northeastern University (2013-Expected May 2017)   **Boston, MA**
PhD in Statistics, Mathematics   *GPA: 4.00/4.00*
  − Preprint: Copula Correlation: An Equitable Dependence Measure and Extension of Pearson's Correlation.
  − Relevant courses: Mathematical Statistics, Machine/Statistical Learning, Partial Differential Equations, etc.

Northeastern University (2011-2013)   **Boston, MA**
Master's of Science in Operations Research, Mathematics   *GPA: 4.00/4.00*
  − Relevant courses: Time Series Analysis, Applied Statistics, Operations Research, Financial Management.

Yale University (Summer 2010)   **New Haven, CT**
Summer Session   *GPA: 4.00/4.00*
  − Relevant course: Computational Finance (derivatives pricing and GARCH models)

Fudan University (2007-2011)   **Shanghai, China**
Bachelor's of Science in Information and Computational Science, Mathematics   *GPA: 3.37/4.00*
  − Relevant courses: Mathematical Finance, Numerical Analysis, Mathematical Modeling, System Modeling, Optimal
    Control Theory, Differential Equations, Probability, Mathematical Analysis, C++ Programming etc.

Experience

Quanto.ml   **Boston, MA**
Quantitative Analyst Intern   *Jun. 2015 − Aug. 2015*
  − Manipulating fundamental (panel) data for the listed companies with the Quantopian Research Platform(IPython
    Notebook based) with *pandas* and *seaborn*. Building machine learning algorithm for predicting the relative return.

LLX solutions   **Waltham, MA**
Biostatistician Intern   *Jun. 2015 − Aug. 2015*
  − Creating statistical analysis plans (SAP) based on protocols for drug development in phase II-IV.

DataRobot   **Boston, MA**
Data Science Intern   *Jun. 2014 − Aug. 2014*
  − Building repository for data manipulation, predictive models, visualization and reproducible research techniques with
    R(RStudio) and Python(IPython Notebook). Topics include GAM, PCA, LDA, PLS, MDS, SVM, KDE, clustering, R
    Markdown, Shiny, HDF5 files, etc.

Northeastern University   **Boston, MA**
Teaching Assistant/Math Tutor   *Sep. 2011 − Apr. 2014*
  − Diff eq & Lin Alg, Numerical Analysis, Statistics for bioinformatics(creating Coursera-style online course).

Bolton Works   **East Hartford, CT**
Math Advisor   *Dec. 2012 − Jan. 2013*
  − Dealing with the transformation matrix related to the 3D scanning equipments via MATLAB and VBScript.

eXalt Solutions   **Cambridge, MA**
Data Management Specialist   *Oct. 2012 − Nov. 2012*
  − QA the user reports and SKU reports for different clients on daily bases with Excel.

Meritco Services (Consulting Company)   **Shanghai, China**
Due Diligence Intern   *Aug. 2010*
  − Performed data entry and processing with Excel.

Academic Projects

Forecasting conditional volatility with GARCH model   graduate course project
  − Modeled conditional volatility of the financial data with GARCH family models with Matlab and R

Revenue Management for the air cargo arrangement   graduate course project
  − Modeled the single-leg air cargo revenue management by using the Markov Chain

Optimal harvesting policy in marine reserves   *undergraduate thesis*
  − Utilized the optimal control theory to simulate and find the optimal harvesting policy by using Matlab

Skills/Standard Exams

  − R, MATLAB, Python, C++, SAS, git, LINGO, LaTeX, MS-Offce
  − passed the Society of Actuaries(SOA) Exam P
  − RankII(C++) of the National(China) Computer Rank Examination
  − National(China) High School Mathematical Olympiad first place
  − Fluent in Chinese and English