Yi Li

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Education

Northeastern University (2013-present)   **Boston, MA**
PhD in Statistics, Mathematics   *GPA: 4.00/4.00*
  − Preprint: arXiv:1312.7214 [stat.ME] (Copula Correlation: An Equitable And Consistently Estimable Measure For Association.)
  − Relevant courses: Regression, ANOVA and Design, Mathematical Statistics, Nonparametric Methods, 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 (Bio)Statistics(with SAS), etc.

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, Optimal Control Theory, etc.

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

Scheduling the operations of sickbeds in hospital 2nd *place in Mathematical Contest in Modeling*
  − Simulated the operations of sickbeds and found the optimal policy by using C++

Experience

Northeastern University   **Boston, MA**
Teaching Assistant/Math Tutor   *Sep. 2013 – present/Sep. 2011 – Apr. 2012*
  − For Differential equations & Linear Algebra, and Ordinary Differential Equations and other math courses.

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.

Skills

Programming Languages and Specialized Software
  − MATLAB, R, SAS, C++,C, MS-Offce, LINGO, LaTeX

Standard Exam
  − passed the Society of Actuaries(SOA) Exam P/1(Probability)
  − RankII(C++) of the National(China) Computer Rank Examination
  − National(China) High School Mathematical Olympiad first place

Language
  − Fluent in Chinese and English