

Yi Li

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Education

Northeastern University (2013-present)

PhD in Statistics, Mathematics

Boston, MA

GPA: 4.00/4.00

- Preprint: arXiv:1312.7214 [stat.ME] (Copula Correlation: An Equitable Dependence Measure and Extension of Pearson's Correlation.)
- Current project: feature selection with correlation measure.
- Relevant courses: Mathematical Statistics, Machine/Statistical Learning, Partial Differential Equations, etc.

Northeastern University (2011-2013)

Master's of Science in Operations Research, Mathematics

Boston, MA

GPA: 4.00/4.00

- Relevant courses: Time Series Analysis, Applied Statistics, Operations Research, Financial Management, etc.

Yale University (Summer 2010)

Summer Session

New Haven, CT

GPA: 4.00/4.00

- Relevant course: Computational Finance (derivatives pricing and GARCH models)

Fudan University (2007-2011)

Bachelor's of Science in Information and Computational Science, Mathematics

Shanghai, China

GPA: 3.37/4.00

- Relevant courses: Mathematical Finance, Numerical Analysis, Optimal Control Theory, etc.
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Experience

DataRobot

Data Science Intern

Boston, MA

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.
- Experiencing collaborative teamwork with Github and Google products.

Northeastern University

Teaching Assistant/Math Tutor

Boston, MA

Sep. 2013 – present/Sep. 2011 – Apr. 2012

- Differential equations & Linear Algebra, Numerical Analysis II, Statistics for bioinformatics(creating Coursera-style online course).

Bolton Works

Math Advisor

East Hartford, CT

Dec. 2012 – Jan. 2013

- Dealing with the transformation matrix related to the 3D scanning equipments via MATLAB and VBScript.

eXalt Solutions

Data Management Specialist

Cambridge, MA

Oct. 2012 – Nov. 2012

- QA the user reports and SKU reports for different clients on daily bases with Excel.

Meritco Services (Consulting Company)

Due Diligence Intern

Shanghai, China

Aug. 2010

- Performed data entry and processing with Excel.
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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
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Skills

Programming Languages and Specialized Software

- MATLAB, R, Python, SAS, C++, C, MS-Office, LINGO, L^AT_EX

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