RACHEL X. LI

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EDUCATION

Harvard University

Cambridge, MA May 2023

Joint A.B. in Computer Science & Statistics Magna cum laude with highest honors

SELECTED HONORS AND AWARDS

- Harvard Department of Statistics Senior Concentrator Prize (2023)
 for "best overall performance and contributing significantly to the department"
- Harvard University Certificate of Distinction in Teaching (2020-2023)
- National Gallery for America's Young Inventors Inductee (2019)
- 2nd Place Materials Science at Intel ISEF (2018)
- 2nd Place Winner at Siemens Competition (2017)

PUBLICATIONS

Strategyproof Voting under Correlated Beliefs.

D. Halpern, R. Li, and A. D. Procaccia

In Proceedings of the 37th Conference on Neural Information Processing Systems (NeurIPS), 2023.

RESEARCH EXPERIENCE

Harvard University

Cambridge, MA

Senior Thesis Research

April 2022 - May 2023

Advisor: Ariel Procaccia, Professor of Computer Science

Project: Strategyproof Voting under Correlated Beliefs

- Researched and characterized strategyproofness of voting rules in the setting where voters form Bayesian beliefs on the preferences of other voters.
- Proved theoretical result that plurality is uniquely strategyproof amongst positional scoring rules with respect to a
 class of correlated beliefs induced by classical probabilistic models (e.g., Mallows, Plackett-Luce, ThurstoneMosteller). Collaborated with graduate student D. Halpern.
- Coded simulation demonstrating that non-scoring rules (Copeland, maximin) also fail to be strategyproof.
- Senior thesis received highest honors.
- Presented poster at NeurIPS 2023 conference.

WORK EXPERIENCE

Citadel Securities

New York, NY

Fundamental Analyst

September 2023 – Present

August 2020 – May 2023

- Research and monetize event-based and thematic trading opportunities in equities and derivatives.
- Conduct statistical analysis to identify predictive signals for asset pricing and optimize portfolio management.
- Design and implement trading GUI that significantly improves efficiency and informs better risk decisions.

Harvard University Teaching Fellow

Cambridge, MA

• Stat 110: Introduction to Probability (Fall 2020, 2021, 2022)

- Stat 111: Introduction to Statistical Inference (Spring 2021, 2022, 2023)
- Stat 123: Quantitative Finance (Spring 2022)
- Taught section class of 20-30 students and held weekly office hours.
- Wrote materials and teaching notes for future course staff.

WORK EXPERIENCE (CONT.)

Bridgewater Westport, CT

Investment Associate

June – August 2022

• Conducted research on the currencies team to predict foreign direct investment flows into emerging economies.

ApolloMed Alhambra, CA

Data Science Intern

December 2021 – January 2022

• Built data visualization tools to benchmark medical provider performance and identify geographical regions for network expansion; analyzed patient churn across different health plans and age groups.

Capula Investment Management

London, UK

Trading Intern

June – August 2021

Researched and identified market signals for ETF volatility trading strategy around macroeconomic events.

IBM Research Yorktown Heights, NY

Quantum Software Developer Intern

June – August 2020

• Implemented full-stack web development for quantum hardware assembly configuration management.

LEADERSHIP & ACTIVITIES

Group for Undergraduates in Statistics at Harvard (GUSH)

Founder / Co-President

September 2019 – May 2023

- Founded statistics student organization with more than 500 members across Harvard College and graduate schools in GSAS, Medical School, and School of Public Health.
- Led the team to organize speaker and alumni panels, mentorship programs, R coding workshops, and social
 events.
- Board member since Sept 2022, advised current presidents and assisted with events.

Cambridge Afterschool Program

Volunteer

January 2022 - May 2023

• Taught 3rd and 4th graders as part of an afterschool program that provides affordable and accessible tutoring to low-income Cambridge youth.

RELEVANT COURSEWORK

Computer Science

- *CS 238: Computational social choice, fair division
- *CS 237: Approximation theorems, complexity, cryptography
- *CS 236R: Reading seminar on the value of information and data
- CS 136: Algorithmic game theory, auctions, mechanism design, peer prediction
- CS 91R: Reading seminar on cooperative games, recommender systems, networks, privacy
- MIT 6.036: Machine learning
- CS 124: Data structures and algorithms
- CS 121: Theoretical computer science

Statistics

- *Stat 244: Linear and generalized linear models
- *Stat 210 & Stat 110: Probability
- Stat 185: Unsupervised learning
- Stat 171: Stochastic processes
- Stat 123: Quantitative finance
- Stat 111: Statistical inference

^{*}graduate-level course