

# JIALIN LI

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## EDUCATION & CURRENT POSITION

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<b>Rotman School of Management, University of Toronto</b> Postdoctoral Research Fellow	2021 - Present
<b>University of Maryland, Collage Park</b> Ph.D., Applied Mathematics & Statistics, and Scientific Computation	2016 - 2021
<b>Nankai University</b> B. S., Statistics	2012 - 2016

## RESEARCH INTERESTS

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- Stochastic modeling, statistical learning
- Applications with the theme of social good: privacy regulation, medical experimental design

## PUBLICATIONS

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- Jialin Li, and Ilya Ryzhov (2023), Moderate deviations inequalities for Gaussian process regression. To appear in *Journal of Applied Probability*. [Link](#)
- Jialin Li, and Ilya Ryzhov (2022), Convergence rates of epsilon-greedy global optimization under radial basis function interpolation. *Stochastic Systems* 13(1): 59-92. [Link](#)

## WORKING PAPERS

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- Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Data Privacy in Pricing: Estimation Bias and Implications. Under review at *Management Science*. [Link](#)
  - To be presented at INFORMS Annual Meeting 2023: Session TD07; Time: October 17, 2023, 2:15 PM; Location: CC-North 122A.

## WORK IN PROGRESS

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- Ningyuan Chen, Ming Hu, Jialin Li, and Sheng Liu, Incentivizing Greedy Customers to Explore.
- Furong Huang, Jialin Li, and Xuchen You, Guaranteed simultaneous asymmetric tensor decomposition via alternating subspace iteration. Available on arXiv. [Link](#)

## INDUSTRY EXPERIENCE

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| <b>Data Scientist Intern, Google</b> | June - Aug. 2021 |
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- Improved the performance of the AB test model for analyzing the heterogeneous impact of launched features on the advertisement revenue or impressions of YouTube creator's channels
  - Proposed score-based methods for model selection based on real experiment data

### **Quantitative Intern, Wells Fargo**

July - Aug. 2020

- Audited several asset-pricing models and reviewed technique reports on model development, model parameter calibration, model validation and performance monitoring plan
- Completed Quantitative Technical Report to provide comments and suggestions for model development and model validation teams

## **TEACHING EXPERIENCE**

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### **Course Instructor, University of Maryland, College Park**

- Introduction to Math Modeling and Probability (Undergraduate, Spring 2017)

### **Teaching Assistant, University of Maryland, College Park**

- Undergraduate Course Discussion Session Instructor (to give lectures and lead Q&A discussions in the complementary sessions for regular course sessions): Linear Algebra (Spring 2021), Applied Probability and Statistics (Spring & Fall 2020), Calculus III (Fall 2018), Linear Algebra for Scientists and Engineers (Spring 2018, Fall 2019), Calculus II (Fall 2017)
- PhD Course Grader: Stochastic Optimization (Spring 2020), Stochastic Process (Spring 2019), Linear Model (Spring 2019)

## **PRESENTATIONS**

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- “Data Privacy in Pricing: Estimation Bias and Implications,” INFORMS Annual Meeting, Phoenix, 2023
- “Data Privacy in Pricing: Estimation Bias and Implications,” MSOM, Montreal, 2023
- “Pricing Under Privacy Protection,” INFORMS Annual Meeting, Indianapolis, 2022
- “Incentivizing Myopic Customers to Explore,” CORS/INFORMS International Conference, Vancouver, 2022
- “Moderate Deviations Inequalities for Gaussian Process Regression,” INFORMS Annual Meeting, Virtual, 2021
- “Epsilon-greedy Global Optimization Under Radial Basis Function Interpolation,” Rotman Young Scholar Seminar, Virtual, 2021
- “Convergence Rates of Global Optimization Under Randomized Sampling,” INFORMS Annual Meeting, Seattle, Washington, 2019

## **FUNDING & AWARDS**

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- TD-MDAL Research Grant (4000CAD), Rotman School of Management, 2023
- New Pilot Postdoc Funding (2000CAD), Rotman School of Management, 2022
- Graduate Student Summer Research Fellowship (5000USD), University of Maryland, 2019

## ACADEMIC SERVICE

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### **Ad-Hoc Reviewer**

- Operations Research (OR), Winter Simulation Conference (WSC), International Conference on Machine Learning (ICML), International Joint Conference on Artificial Intelligence (IJCAI), European Conference on Artificial Intelligence (ECAI)