

Yi Li

Cell: (929) 231-7845 Email: li.yi3@husky.neu.edu

Education

- Northeastern University (2013 - present)** **Boston, MA**
PhD candidate in Statistics, Mathematics *GPA: 4.00/4.00*
- Leading biweekly research conference among experts from various backgrounds (statistics, machine learning, climate science, biology) and mentoring master students for interdisciplinary research.
 - 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*
- Familiar with the clinical data, and study design.
 - 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.
- 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*
- Performing data entry and processing with Excel.
-

Publication (selected)

- A Robust-Equitable Copula Dependence Measure for Feature Selection, *AISTATS*, 2016, with an R package *rcd* written by Rcpp on github.
 - A Nonparametric Copula Based Bias Correction Method for Statistical Downscaling, *International Workshop on Climate Informatics (spotlight presentation)*, 2016.
 - Copula based covariate selection in climate for statistical downscaling, *International Workshop on Climate Informatics*, 2015.
-

Skills/Standard Exams

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