

YIWEN TANG

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🎓 EDUCATION

Nanjing University, Nanjing, China 2023 – Present

Bachelor of Science in Physics (Elite Program), expected July 2027

Guangzhou No.2 High School, Guangzhou, Guangdong 2020 – 2023

High School Diploma

GPA 4.37/5

Rank (Elite Program) 5/31

🧑‍🔬 PROJECTS AND RESEARCH

IMC Global Trading Challenge April 2025

Quantitative Researcher & Developer Team: Granite Flow

- Designed high-performance trading infrastructure in a memory-constrained environment, implementing efficient data caching, feature engineering, and order slicing modules for real-time deployment
- Built implied volatility surfaces for options and executed volatility arbitrage strategies using base IV features
- Adapted trading strategies to dynamic market regimes, enabling low drawdowns during high-volatility periods
- Ranked **1st in Hong Kong region, 2nd in China** among over 4,000 global teams

3D Structure of Solar Eruptions (Undergraduate Research Program) May 2024 – Present

Principal Investigator Advisor: Prof. Yang Guo

- Analyzed 3D coronal velocity fields using CHASE satellite observations, integrating new instrument data with traditional methods
- Applied MPI-AMRVAC 3.0 with a novel magnetic friction approach to improve initial magnetic field modeling
- Conducted high-resolution MHD simulations on HPC systems to reproduce flux rope eruption phenomena

♡ HONORS & AWARDS

First Prize (Top 36), National High School Physics Olympiad (Guangdong Province) Sept. 2022

First Prize, Fundamental Science Scholarship, Nanjing University Nov. 2024

Third Prize, People's Scholarship Nov. 2024

Third Prize & Best Poster Award, Nanjing University Creative Physics Lab Competition Dec. 2023

⚙️ SKILLS

- Programming: Python (proficient)
- Data Processing & Visualization: pandas, NumPy, matplotlib, seaborn
- Quant Frameworks: freqtrade
- Machine Learning: PyTorch; experienced in CNN, LSTM, and hyperparameter optimization
- Trading System Engineering: feature engineering via sliding window, signal alignment, simplified back-testing system design

ℹ️ ADDITIONAL INFORMATION

- Zhihu: <https://www.zhihu.com/people/ivantang-89>
- GitHub: <https://github.com/Ivan-Tang>
- Languages: English (TOEFL 105), Cantonese (native)