Yunxiang Yan

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Education

- **Georgia Institute of Technology, College of Computing** — Atlanta, GA
  MS in Computational Science and Engineering; Home unit: College of Computing — *Aug. 2023 – Jun. 2025*
- **Southern University of Science and Technology, Department of Finance** — Shenzhen, China
  BEc in Financial Engineering; CGPA: 3.6 / 4.0 — *Sept. 2019 – Jun. 2023*
- **University of Notre Dame, Department of Computer Science and Engineering** — Notre Dame, IN
  Exchange Student; CGPA: 3.9 / 4.0 — *Aug. 2021 – May. 2022*

Experience

- **Ricequant** — Shenzhen, China
  Quantitative Researcher Intern — *Mar. 2023 - Present*
  - **Content**: Conducting research on multivariate time series prediction problems with modified Time Series Attention Transformer model (TSAT). Developing efficient infrastructure to train and fine-tune a large scale TSAT model in Tencent cloud server.
  - **Tech Stack**: Pytorch, Cloud Computing, NumPy
- **Southern University of Science and Technology** — Shenzhen, China
  Teaching Assistant for CS209 Computer System Design and Applications — *Feb. 2023 - Jun. 2023*
  - **Content**: Developed automatic Java code style checking tool for Github project. Designed and graded coding assignments. Provided tutorship for students during lab sessions.

Projects

- **Online Forum (Java)**: Course project for CS307 Principles of Database Systems.

  Developed an interactive forum with a PostgreSQL backend databse in JDBC. Supporing a wide range of functions including multimdedia display and a dynamic trending list. Self-implemented concurrent socket communication and connection pool with C3P0 and Semaphore.
- **Sudoku/Magic Square Solver (Java)**: Course project for CS209 Computer System Design and Application.

  Designed a simulated annealing based evolutionary algorithm to solve combinatorial optimization problems. Completed a Java/CSS program with a user-friendly GUI that can play/solve magic square and sudoku games. Solving problem of size 200 * 200 within 1s.
- **Single Cycle CPU (Verilog, MIPS)**: Course project for CS202 Computer Organization.

  Developed a single cycle CPU with UART communication and VGA display. Conducted comprehensive tests on FPGA development board.
- **Efficient Sampler for Large Digraph (Python)**: Research project at Data Mining towards Decision Making Lab.

  Proposed a novel sampling framework for large, directed graphs that can preserve several important graph properties. Paper accepted by SIGKDD 2022. Link to Github: https://github.com/RaccoonOnion/sample.git

Awards and Services

- **Outstanding Undergraduate Thesis**: Modelling Return Correlations for Chinese Stock Market: An Application of Transformer Model
- **Best Visualization Award @ American Statistics Association DataFest Competition 2022** : Performed data analysis on healthcare dataset from Play2Prevent lab, Yale School of Medicine with Python visualization and data analysis tools. Presentation video: https://www.interviewbit.com/profile/slrparser
- **Best Project Award @ University Public Welfare Challenge 2021**: Team leader of project GreenChamber. Project is under long-term maintenance in coopetation with school library.
- **Award for Outstanding Volunteers at SUSTech (Feb. 2021)**: Providing free online tutoring service for children of medical workers during COVID-19 pandemic.

Skills

- **Programming**: Python, Java, SQL, C/C++, Verilog, MIPS; PostgreSQL, Pytorch, Numpy, Scipy, OpenMP
- **Language**: English (Fluent, TOEFL 112, GRE 329); Chinese (Native)