Yibang(Marco) Tong

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Education

University of Illinois Urbana-Champaign **Sept 2022 – Present**
Bachelor of Science in Mathematics and Statistics (Double Major) *United States*

GPA: 3.98/4.0
Coursework: Algorithmic Market Microstructure, Partial Differential Equations, Statistical Modeling, Stochastic Processes, Time Series Analysis

Experiences

Confiance Capital *Quantitative Research Intern*, Shanghai, China **May 2024 - Aug 2024**

- **High-Frequency Alpha Research**: Contructed 40+ limit order book microstructure alphas, including orderbook imbalance, liquidity, bid-ask spread, weighted mid-price, etc.
- **Futures Classification**:Classified commodity future contracts according to characteristics such as liquidity and tick size. Screened and validated the effectiveness of alphas separately within each category.
- **Feature modeling**: Combined filtered alphas with LightGBM model to predict the returns for the next few seconds. Finally Built the prediction model with around 0.3 of IC (Correlation).

QuantIllinois Organization *Quantitative Research Division*, Champaign, IL **Feb 2024 - May 2024**

- Constructed and Replicated a market neutral strategy by principal component analysis (PCA) and statistical arbitrage in the US equity market.

CCB Fintech *Quantitative Analyst Intern*, Remote, China **Dec 2023 - Apr 2024**

- Participated in building and refining several python interfaces for the backtesting framework.
- Replicated and organized 10+ factors and models, including crypto, equities, option, fixed-income strategies. Extracted and applied their logic to the firm's backtesting framework and saved them in the factor library.

Projects

Market Making Strategies for Bitcoin **Oct 2023 - Dec 2023**

- Constructed a simple continuous market making strategy that inserts quotes of different scales in real time based on the size of the spread in the order book
- Adjusted quote sizes and quantities based on positions to dynamically reduce inventory positions. This reduces the risk of inventory positions for market making. Finally the strategy was backtested in Strategy Studio using Level 2 order book data.

JoinQuant Quant Strategy Platform *self-learning* **May 2023 - Nov 2023**

- Written and backtested 20+ quantitative strategies utilizing the quantitative framework of JoinQuant, such as the RSRS timing strategy, various improved small cap strategy, momentum strategy and so on.
- Studied the strategies of other quantitative investors and excellent research reports in the platform's community, and have completed reading and reproducing 10+ research reports.

Awards

Second Prize of National University Mathematics Competition of China

First Prize in Mathematical Modeling Competition of University

Second Prize of Province, National Student Mathematical Modeling Competition of China

WorldQuant Brain Challenge Gold Level

Skills

Languages: Native in Mandarin Chinese, **Fluent in** English
Computer Skills: Python(*Proficient*), Matlab, R, C++, SQL
Interests: Soccer, Poker