



Yi-Fan Li

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🎓 Education

University of Science and Technology of China (USTC) B.Sc. in Statistics Sep 2024 – Present

GPA: 3.21 / 4.30

Core Courses: Mathematical Analysis, Linear Algebra, Probability Theory, Data Structures

🏆 Awards

- Excellent Student Scholarship (Bronze), Ericaceae Scholarship (School-level)
- Outstanding Freshman Scholarship, USTC
- "Zhizhidao" Geek Center Outstanding Member (2025–2026, 3 times)

🏛️ Research & Projects

Undergraduate Innovation Project Project Leader May 2026 – May 2027

- Investigating originality metrics for LLM-generated Alpha factors; proposed a multi-dimensional similarity framework (expression, numerical, semantic, economic) with regularization to suppress redundant factors.
- Building factor generation and evaluation pipeline using Qlib + DeepSeek API; reproducing AlphaAgent baseline.
- Leading team formation, technical roadmap design, and member training.

Quantitative Trading Contest Team Member Jul 2025 – Dec 2025

- Built Python trading strategies and backtesting framework for multiple futures
- Optimized parameters, improved stability, achieved high annualized returns & Sharpe ratio

USTC "Zhizhidao" Quant Project Core Member Mar 2025 – Jan 2026

- Developed factor library & backtesting framework for futures strategies
- Built XGBoost trading model, 21.5% annualized return, max drawdown <10%
- Processed financial text data, explored NLP features for trading

Quant-Lab: Quantitative Research Platform Solo Developer Feb 2026 – Present

- Independently designed and developed a modular quant research platform covering data acquisition, factor construction, backtesting, and performance visualization.
- Applied ML methods and statistical arbitrage strategies to achieve profitability on historical datasets.
- Adopted engineering: config-driven management, unit testing, and technical documentation.

👥 Student Activities

- President, Student Union, School of Management, USTC Jun 2025 – Present
– Managed union operations and events; liaised with faculty
- Officer, News & Publicity Department, Student Union Sep 2024 – Jun 2025
- Volunteer, Campus Admission Team, USTC Nov 2024 – Present

🔧 Skills

- Programming: Python (pandas, numpy, scikit-learn), C/C++
- Data & Modeling: SQL, factor modeling, strategy backtesting
- Tools & Platforms: Git, Conda, Jupyter Notebook
- Documentation: \LaTeX , Markdown, Zotero