Jiyun Jung

1626jy@gmail.com

JOB OBJECTIVE

Quantitative Researcher

EDUCATION

2016.03~2020.02 Bachelor's degree, Mathematics, Korea University, Seoul, Korea
Major GPA: 4.18 (Overall GPA: 3.99/4.5)
Scholarships: Boheon Scholarship (Full) 2018-2019
Jinli Research Scholarship Program 2017- 2019

2020.03-2023.02 Master's degree, Mathematics, Korea University, Seoul, Korea
Major GPA: 4.50 (Overall GPA: 4.43/4.5)
Scholarships: Teaching Assistant Scholarship 2020-2021

CORE COMPETENCE

- Majoring in Mathematics, the candidate loves to implement the mathematical and physical model of phenomena of market using programming language.
- Modeling financial phenomena.
- Transforming financial/mathematical model into computerized program. (Python, AI, ML)
    - Implementation of European Option pricing model using Black-Scholes-Merton Pricing Formula, Newton's Method (Python)
    - ILP(Integer Linear Programming) implementation to Win Rummikub (Python)
- Ongoing Time Series Analysis Seminar (Dec 2021-Jan 2022)
- Motivated and goal driven with a strong work ethics.
- Organizes things in a more systematic and efficient approach.
- An active listener, willing to learn, ability to acquire new knowledge & skills.
- Positive and active attitude even in difficult circumstances.
- Language Skill (Fluent in Korean & English)

EXPERIENCE

2019 4 months, iOS Programmer Intern, Ullimbridge, Seoul, Korea
Work as an intern iOS programmer intern of Start-up Company

EXTRACURRICULAR EXPERIENCE

2017-2018 Summer/Winter Study Group Leader
2019 Academic Leader of the Mathematics club Coprime
Campustown Start-up Idea Competition Team Leader (Prize: Excellence Prize)

SKILLS

Mathematics:

1. Research
    - Algebraic Geometry
2. Teaching Assistant/Math Tutoring Program

- Calculus, Set Theory, Analysis, Algebra

Mathematics & Programming:

1. Research
   - ILP(Integer Linear Programming) implementation to Win Rummikub (Python)
   - Decoding RSA cryptosystem (Oracle)
   - Symmetric Matrices and Orthogonal Diagonalization (Mathematica)
2. Course
   - Numerical Partial Differential Equation (Mathematica)
3. Seminar
   - Reinforcement Learning (Jan 2019, Busan)
   - (Ongoing) Time Series Analysis Seminar (Dec 2021-Jan 2022)

Programming:

1. Language
   - C, Java, Python
   - Theory of Computation, Discrete Mathematics
2. Research (Machine Learning, Python)
   - Regression, SVM, XOR, ANN implementation
3. Certificate
   - Codeit 'Computer Basics', 'Machine Learning'

Finance:

- Statistics courses
- Implementation of European Option pricing model using Black-Scholes-Merton Pricing Formula, Newton's Method (Python)
- Deriving Greek Letters (Excel)

English (fluent):

2012 TOEFL IBT score: 106
TEPS score: 829
2020 TOEFL IBT score: 110

- Fluent in both writing and speaking English