GIMIN KANG

School of Industrial and Systems Engineering Korea Advanced Institute of Science and Technology, Daejeon, Korea

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Education

Korea Advanced Institute of Science and Technology

Daejeon, South Korea Feb. 2017 - Present

B.S in Industrial and Systems Engineering

Advisor: Prof. Young-Jae Jang

Thesis: News Attention Analysis Based on Stock Price Data

Busan-II Science High School

Busan, South Korea

Feb. 2015 - Feb. 2017

Professional Experiences_____

Seoul, South Korea Hana Bank

Al Quant cell Intern Aug. 2023 - Feb. 2024

Macro Index prediction

Fund ranking & recommendation

Korea Institute of Science and Technology Information

Daejeon, South Korea

Al Technology Research Team Intern

Natural Language Processing

Data Cleaning

Apr. 2023 - Jun. 2023

Project Experiences

Fund Recommendation

Project Member

Advisor: M.S. Gyu-Su Han, Ph. D. To-Young Kim

AIQ cell, Hana Bank, Seoul, South Korea Jan. 2024 – Feb. 2024

- Predict future domestic (KOR) stock-fund ranking.
- Machine Learning

Macro Index Prediction

Project Member

Advisor: M.S. Gyu-Su Han, Ph. D. To-Young Kim

AIQ cell, Hana Bank, Seoul, South Korea Sep. 2023 - Dec. 2023

- Predict future financial indices.
- Machine Learning

The Voice of ChatGPT

Project Member

Advisor: Prof. Alice Oh, Ph.D. candidate Ha-Neul Yoo

UI Lab., KAIST, Daejeon, South Korea *Mar.* 2023 – May. 2023

- Train ChatGPT API with Korean dialects dataset and evaluate the performance.
- **Prompt Engineering**

Financial Engineering with ML

Advisor: Prof. Woo-Chang Kim, Ph.D. candidate In-Su Choi

- Extract the relations, attributes of financial indices and portfolio optimization with RL.
- Deep Reinforcement Learning

Artificial Intelligence in Finance Engineering

Undergraduate Research Assistant

FE Lab., KAIST, Daejeon, South Korea Jan. 2023 – Feb. 2023

Advisor: Prof. Woo-Chang Kim, Ph.D. Mun-Ki Chung

- Connect stock holding data to graph based SOTA Recommender system.
- Graph Neural Network, Recommender System

Hana Bank Data Science Competition

Team Leader

KAIST, Daejeon, South Korea Nov. 2022 – Dec. 2022

- Predict the small business personnel based on login data.
- Machine Learning, Data Science

News Attention Analysis Based on Stock Price Data

Undergraduate Research Assistant

Advisor: Prof. Il-Chul Moon

AAI Lab., KAIST, Daejeon, South Korea Jun. 2022 – Aug. 2022

- Figure out the relationship between news and stock price changes.
- Natural Language Processing

Hankook Tire Project

Team Member

KAIST, Daejeon, South Korea *May. 2019 – Jun. 2019*

- Solve the half-cart efficiency optimization problem.
- · Linear Programming, Multi-Objective Optimization

LEGO Factory Process Improvement Project

Team Member

KAIST, Daejeon, South Korea *May.* 2018 – Jun. 2018

- Improve the performance of a manufacturing line of LEGO simulation model.
- MATLAB

Publications

- I. C. Choi*, W. S. Koh*, Y. T. Jang*, *G. M. Kang*, W. C. Kim "Curriculum Learning and Imitation Learning for Model-free Control on Financial Time-series", The Fourth Workshop of Artificial Intelligence for Time Series Analysis (AI4TS@AAAI): Theory, Algorithms, and Applications, Vancouver, Canada, Feb. 2024.
- C1 I. C. Choi*, W. S. Koh*, *G. M. Kang**, Y. T. Jang, W. C. Kim "Linear and Monotonic Statistical Dependence-Oriented Price Fluctuation Prediction via Temporal Graph Convolutional Network", The 4th Korea Artificial Intelligence Conference (KAAI), Jeju, Republic of Korea, Sep. 2023.
- **G.** *M. Kang**, I. C. Moon "News Attention Analysis Based on Stock Price Data", Korea Advanced Institute of Science and Technology (KAIST), Daejeon, Republic of Korea, Dec. 2022.

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Awards

2022 Excellence Award (2nd prize), IE Frontier, KAIST

2022 Participation Award (3rd prize), FIELD, Korean Institute of Industrial Engineers (KIIE)

Scholarships

2017-2019,

2022

National Scholarship (\$3,000 * 8), KAIST

 This is a national scholarship awarded to entire KAIST students with GPA of 2.7/4.3 or higher for the semester concerned.

Interests and Skills

Interests

- Financial Engineering
- Data Science and Statistics

Course history

Sophomore

- · Introduction to Linear Algebra
- Engineering Statistics
- Manufacturing Process Innovation
- Financial Management
- · Introduction to Economics
- Production Management
- Data Structure
- Operations Research: Stochastic Models

Junior

- · Introduction to Human Engineering
- Discrete Mathematics
- Case Studies for Industrial and Systems Engineering
- Decision Analysis and Risk Management
- Introduction to Financial Engineering
- Analysis of Weapon Systems

Senior

- Operations Research: Optimization
- Statistical Machine Learning
- Principles of Accounting
- Introduction to Data Science for IE

Skills

Language English (TOEIC / 970)

Programming Python

Other Activities

School of Industrial and Systems Engineering Student Council

Accounting Manager

Student Culture and Space Committee

Media Team Leader

KAIST, Daejeon, South Korea

Mar. 2018 – Feb. 2020

KAIST, Daejeon, South Korea

Mar. 2017 – Feb. 2019