Eunki Chung

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EDUCATION

University of Washington, Seattle, WA
Master of Science in Computational Finance and Risk Management   Expected December 2023
Coursework: Monte Carlo Simulation, Financial Data Science, Quantitative Risk Management, Investment Science,
Optimization Methods, Options and Derivatives

Yonsei University, Seoul, South Korea
Bachelor of Arts in Economics, Minor in Applied Statistics   Mar 2015 - Aug 2021
Coursework: Mathematical Statistics, Time Series Analysis, Quantitative Macroeconomics, Financial Engineering,
Financial Econometrics, Bayesian Statistics, Monetary Finance, Real Estate Finance, Corporate Finance

University of California, Santa Barbara, CA
Exchange Student Program   Jan 2020 - June 2020
Coursework: Stochastic Processes, Mathematical Statistics, Machine Learning, Econometrics, International Finance

COMPUTER PROGRAMMING SKILLS, INDUSTRY TOOLS
- Expert in: Python, R
- Proficient with: C++, SQL, Git, Docker, LaTex

WORK EXPERIENCE

KC Machine Learning Lab, Seoul, South Korea   Mar 2022 - Aug 2022
Research Resident
- Built training environment for solving two-sided matching problems with ordinal preference
- Utilized neural combinatorial optimization methods with graph neural networks to find stable matching combination from graph representation of underlying matching market structure

KC Machine Learning Lab, Seoul, South Korea   Jan 2021 – Mar 2021
Research Intern
- Developed training environment for multi-agent reinforcement learning with sparse rewards
- Trained multiple agents that outperform human in both competitive and cooperative settings; Modified Distributed Proximal Policy Optimization using centralized critic and decentralized actors with graph convolution layers
- Authored a tutorial on multi-agent reinforcement learning and organized a machine learning competition

Winkstone Partners, Seoul, South Korea   June 2020 - Aug 2020
Research Intern
- Developed simulation environment to back-test automated investment strategy under synthetic market transitions with random parameters that are estimated from real-world data; Visualized simulated cashflows of multiple market scenarios on interactive 3D plots and conducted comparison analysis with the firm's current portfolio
- Collected market data of Korean Peer-to-peer lending industry and analyzed product characteristics including maturity, interest rate, and default risk based on their loan type

MILITARY SERVICE
- **Republic of Korea Army**, Served as driver and office assistant in Transport department   Oct 2016 - July 2018

AWARDS
- Dean's Honors, University of California, Santa Barbara, Winter 2020 - Spring 2020
- Undergraduate Scholarship Holder, Hajung Scholarship Foundation, Sept 2019 - Feb 2020

ACTIVITIES AND INTERESTS
- President and Team Leader, Do It Yourself AI, Student Club, Mar 2019 – Feb 2022
  Led projects on Natural Language Processing and Reinforcement Learning
- Volunteer Mentor, Yon-In Mentoring Program, Mar 2015 - Jun 2015
  Taught local high school students of low-socioeconomic status

ADDITIONAL LANGUAGES
Korean (native) English (fluent; TOEFL iBT 109/120)