

# 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: (Fall 2022) 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++, Git, Docker, SQL, Markdown, LaTeX
- Experienced using: Tableau, EViews

## 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

- Team Leader and President, 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)