# Eunki Chung

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## EDUCATION

**University of Washington**, Seattle, WA
Master of Science in Computational Finance and Risk Management                   Sept 2022 – Present
Coursework: Monte Carlo Simulation, Financial Data Science, Quantitative Risk Management, Investment Science, Optimization Methods, Options and Derivatives, Asset Allocation, High-Performance Scientific Computing (C++)

**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 (Dean's Honors, Winter 2020 - Spring 2020)

## COMPUTER PROGRAMMING SKILLS, INDUSTRY TOOLS

- Expert in: Python, R
- Proficient with: C++, SQL, Git, Docker, LaTex
- Microsoft Office Suite, Google Workspace

## 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

## 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

## AWARDS

- Undergraduate Scholarship Holder, Hajung Scholarship Foundation, Sept 2019 - Feb 2020

## ADDITIONAL LANGUAGES

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