Eugene Pyo

U.S. Citizen

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in Financial Engineering, GPA: N/A **Expected December 2023**

University of Rochester, Rochester, NY
Bachelor of Arts in Mathematics-Statistics, **GPA: 3.5/4.0** **May 2021**
Double Minors in Business and Computer Science

Selected Coursework (Current):* Big Messy Data*, Investment and Portfolio Management*, Monte Carlo Methods in Financial Engineering*, Optimization, Monte Carlo Simulation, Derivatives Securities, Python for Finance, Real Estate Seminar Series

SKILLS

Technical: R, Python, LaTeX, Microsoft Office | Languages: English (native), Korean (fluent)

EXPERIENCE

Undergraduate Summer Research, *Multidisciplinary Nano and Microsystems Lab,* Gainesville, FL **May to Aug. 2019**

- Used image mapping to find creative variables as part of developing a regression equation model to calculate total number of possible casualties with an impact of a flood; resulted in 0.93 adjusted R
- Calculated likelihood of a flood at different waterfall levels on a valley after collecting and statistically analyzing data using drone's depth perception function with Python

Business Analyst Intern, *Shine Electronics Inc.,* Long Island City, NY **Sep. 2016 to June 2017, May to Aug. 2018**

- Audited and optimized mix of SG&A (selling, generating, and administrative expenses); used Excel and QuickBooks to analyze data and come up with creastive solutions to keep company's net profit strong (increase of ~15%)
- Valuated consumer electronics repair, product/service launches by wireless providers, and various IoT (Internet of things) updates; created a program using R to analyze customer ratings and highlight key words in the reviews

PROJECTS

Optimization Mini Coding Series, *Cornell University*, Ithaca, NY **Aug. to Dec. 2022**

- Performed many tasks relevant to optimization using Python and CVXPY which is a modeling language for convex optimization problems. Projects: Assignment problem, Magic Square (3x3), Branch-and-Bound.

Improving OLS Linear Regression for Portfolio Management, *Cornell University,* Ithaca, NY **Oct. to Dec. 2022**

- Picked one ticker to compare it with 19 other tickers using data retrieved from Yahoo Finance. Generated minimum-variance portfolios and used OLS, Ridge, LASSO, Elastic Net to get the regression coefficient weights with Python.

'Homies' Technical Business Plan (team of 2), *U. of Rochester*, Rochester, NY **Aug. to Dec. 2020**

- Took on the CMO role and created a full business plan of a social media app for roommate/hangout pairing; in charge of performing primary statistical research using Hypothesis testing to calculate target market and asking investment money; presented in front of three real investors and placed 1st in the class for submission to contest

LEADERSHIP EXPERIENCE

Teacher & Academic Coordinator, *Honors Review Corp.,* Tenafly, NJ **July 2018 to Aug. 2022**

- Assisted in customizing curriculums and assigning tutors for students; taught math to ~40 middle and high school students during their summer breaks; planned course materials, created tests, and mentored students in 15 classes

Founding Member, *U. of Rochester Quantitative Finance Collective,* Rochester, NY **Aug. 2020 to May 2021**

- Held instructional seminars to practice new quant finance trading techniques; oversaw an increase of 30+ members

ACTIVITIES/INTERESTS

Basketball; Soccer; Hip-Hop and K-Pop Dance (Performance Team Head Teacher for U of R Dance Crew); Traveling; Cooking