SCOTT HYUK-KYU LEE

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Github: https://github.com/hur-kyuh-leez | Personal Tech Blog: https://velog.io/@hur-kyuh-leez
Languages: Python, Java

PROFESSIONAL EXPERIENCE

Jandalee Research, Republic of Korea
One Man Quant Startup   **January 2018 – Present**
- Reviewed financial machine learning papers and consulted authors to produce better research result - increased one of the research result by 15%[1]
- Holds two working algorithms, which passed Dr. Marcos Lopez de Prado's Deflated Sharpe Ratio Test - expected annual return of 29%
- Built and constantly updated internal Python library for market simulation - increased execution time 40% for each simulation
- Developed Kimchi Premium Bot, which detects and trades cryptocurrency arbitrages in the US and Korean markets , earned 30% profit per trade

Chimera Securities, New York, NY
Proprietary Equities Trader   **Feb 2019 – April 2019**
- Consulted Senior traders how to automate their trades - one trader P/L ratio increased by 5%
- Changed antiquated hand scraping by implementing a simple IPO and Earning web scrapers using Python - saved an hour per trader each day[2]

SimFin, Buchholzer Str. 5a, 10437 Berlin, Germany
Software Development Contributor   **June 2018 – Dec 2018**
- Successfully updated the internal F/S data scraper Python library by adding anonymous feature - using a combination of Tor, VPNs, and user agents, connection drops completely stopped
- Updated development environment for newcomers by implementing docker - received good feedbacks from new employees

Trading, Republic of Korea
Self-employed Korean Equities Trader   **April 2016 – Dec 2016**
- Collected and converted financial data into alternative data set, free floats to volume ratio, when instituitons did not provide the data at the time

Samsung Life Insurance, Seoul, Republic of Korea
Technical Consultant(Intern),   **May 2011 – July 2011**
- Assisted in updating statistical-based software, which suggests optimal coverage plans for small to mid-size clients to maintain low estate costs
- Corresponded and successfully maintained client relationships for provided insurance coverage

EDUCATION

Emory University, Atlanta, GA   **Fall 2011 - Fall 2012, Spring 2015 - Fall 2015, Spring 2017 – Fall 2017**
- Double Major in Computer Science and Mathematics
- Dean's List (Fall 2011); Pi Sigma Alpha (Fall 2011 – Spring 2012)

Korea Accounting and Information School, Seoul, Republic of Korea   **Jan 2016 – July 2016**
Pre-Certified Public Accountant
- Independently obtained pre-requisite credentials for public accountant exam

LEADERSHIP EXPERIENCE

*Teacher***, Guang Hyun Prebyterian Church**   **Jan 2019 – Present**
- Inspired students in needs to learn coding and mathematics - one of my student received honorable mention award in 2019 Summer Math Competition held by Suwon Academy Union

*Manager***, SCD Football Club**   **Nov 2014 – Present**
- Led the team to become the champions of 2014-2015 Suwon Division II Soccer League[3]

*Captain***, KISEM Soccer**   **Nov 2016 – Dec 2017**
- Motivated the team to come in 2nd place in 2017 Emory Club Soccer Tournament

*Assisantant of Data Intelligence***, R.O.K. Army 1958 Field Artillery Battalion Headquarter**   **Feb 2013 – November 2014**
- Analyzed research reports and drafted summaries on contemporaneous changes in North Korea artillery

LICENSE / LEGAL STATUS

- FINRA Series 57 (Prerequisite License for Algorithmic trading)
- Perminent Resident

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[1] https://github.com/hur-kyuh-leez/Stock_Technical_Analysis_ML
[2] https://github.com/hur-kyuh-leez/Earnings_Report_Scraper, https://github.com/hur-kyuh-leez/IPOboutique
[3] https://youtu.be/ImliSjzW0ak