HYANGJU (CHRISTINE) KIM

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EDUCATION

THE STATE UNIVERSITY OF NEW YORK, STONY BROOK UNIVERSITY Stony Brook, NY

Ph.D. Candidate in Applied Mathematics and Statistics – Quantitative Finance track Aug 2014 – Jan 2021

- Dissertation: A joint framework for stochastic correlation and tempered stable process
- Project: Portfolio optimization under the Generative Adversarial Networks (GAN)

CORNELL UNIVERSITY Ithaca, NY

Master of Applied Statistics Aug 2010 – May 2011

- Thesis: Predicting a default probability using KMV model and portfolio selection based on the default risk

YONSEI UNIVERSITY Seoul, Korea

Bachelor of Business Administration and Economics Mar 2002 – Aug 2009

- Awards: Governors Scholarship (2002), Dean's List (2004)

WORKING EXPERIENCES

STONY BROOK UNIVERSITY Stony Brook, NY

Visiting Scholar Feb 2021 – Current

- Lead a deep learning project for portfolio selection using GAN method sponsored by the entrepreneur center at business school
- Conduct research on the weekly option pricing under the DCC-GARCH and stochastic correlation measured by implied correlation of multi-asset options

HOFSTRA UNIVERSITY New York, NY

Adjunct Professor Jan 2020 – May 2020

- Taught MBA class "Advanced Quantitative Analysis for Managers"; showed real data analysis examples using Kaggle by conducting regression analysis, hypothesis testing, sensitivity analysis and decision making under uncertainty using Bayes' rule

UNITED NATIONS JOINT STAFF PENSION FUND New York, NY

Investment Intern May 2019 – Jan 2020

- Developed a prototype of quantitative analysis using Python and VBA for various market segments including Japan Small Cap, Brazil, Microfinance and ESG
- Monitored the performance of External Managers regularly in a comprehensive manner quantitatively and qualitatively

GLIMM ANALYTICS Stony Brook, NY

Summer Research Assistant May 2015 – July 2015

- Built a system to collect 1 min tick data for all US equities from Google Finance using Python and inject the data to C++ module for algorithmic trading using copula FARIMA-FIGARCH model

COHO ASSET MANAGEMENT New York, NY

Quantitative Analyst Intern Sep 2012 – May 2013

- Optimized a trading volume by calculating a market impact of large volume trade using Python
- Built Python objects calculating volatility in different ways to assess the risk in various ways, methods including mixed volatility, VaR based volatility, exponentially weighted volatility etc.

KISKI ALPHA PARTNERS New York, NY

Quantitative Analyst Intern Sep 2011 – Nov 2011

- Conducted daily Beta analysis, P&L analysis, VaR analysis, and Greek letters calculation with extensive troubleshooting
- Assisted traders of commodity focused funds by implementing risk assessments and asset allocation

PROGRAMMING SKILLS

Python (Numpy, Scipy, Pytorch, Matplotlib), R, MATLAB, SAS (Certified), VBA, Bloomberg