Hyuna Ham

+82 10-9428-0923 | hyunaham0923@gmail.com
https://hyuna-ham.github.io/

HIGHLIGHTS

- **Research Interests – Financial Markets, Behavior Finance, and Financial Technology**
- Combination of excellent education with field experience at a leading Fintech company
- Research Ability – Published papers in Q1 journals (SSCI), and continue research on finance and AI
- Professional Experience – Built 5 years of field experience in leading Fintech companies, including launching the first-ever discretionary robo-advisor service and thematic ETF house in South Korea
- Teamwork and communication skills – Collaborated with a cross-functional team

EDUCATION

2016-02 ~ 2018-02

Korea Advanced Institute of Science and Technology

Financial Engineering, Master of Science

- Thesis: "Time-Series Momentum in the Chinese Commodity Futures Market"
- Received the highest scores in the Time Series Analysis and Programming classes
- Course Highlights: Stochastic Calculus, Statistical Analysis, Time Series Analysis, Business Modeling Analysis and Programming (Python & C++)

Investment Strategy Team / KAIST Student Investment Fund

- Managed about 1 million dollars in student investment funds with automated algorithms
- Created a KOSPI index forecasting model using the Bag of Words from daily economic news
- Developed automatic asset allocation modules through literature review
- Constructed a market and portfolio performance analysis platform

2012-01 ~ 2015-05

University of Iowa

Finance, Bachelor of Business Administration

- Accepted as a member of the Honors Society
- Acquired Kepner-Tregoe Certification through leadership cultivation activities, including presentations and teamwork in Italy
- Participated the Dream Volunteers' program in Guatemala

WORK EXPERIENCE

2020-11 ~ Present

Fount Investment

Principal Researcher / Core AI Department

Project Leader – Research on AI Models in Finance

- Leading industry-university collaborative projects for developing a trading execution strategy
- Developing intraday stock price prediction model with state-of-the-art techniques
- Researching machine learning based factor models through literature review
- Studied and replicated rebalancing strategies with dynamic programming

Supervisor – Administration of ETF Listing

- Played a key role in launching a thematic ETF house for the first time in South Korea
- Created 13 themed portfolio strategies with automated algorithms
- Listed metaverse- and subscription services-related ETFs on the NYSE (tickers: MTVR, SUBS)
- Managed a wide range of materials including prospectuses, fact sheets and promotion articles

Supervisor – Design of Robo-Advisor Systems

- Developed architectural frameworks for robo-advisor investment systems
- Designed order management systems for the discretionary investment business
- Constructed a backtesting platform that is easy to use and share the results of analysis

2017-01 ~ 2020-10

December & Company Asset Management

Senior Quantitative Researcher / Portfolio Solution Team Department

Principal Strategist – Core Module & Platform Development for Robo-Adviser Service

- Played a key role in launching a discretionary robo-advisor investment service for the first time in South Korea
- Designed a mock investment platform enabling users to acquire real investment experience
- Developed and provided a variety of customer-specific strategies and services that take into account market conditions and investor preferences
- Headed the development of investment systems, including a trading plan computation module for small amount accounts *(corporate patent registration)*
- Created an automatic message module tailored to each portfolio management situation
- Developed a customer account monitoring module for performance tracking and charging fees
- Developed a monitoring module for handling issue in investment assets, including delisting from stock exchanges

Product Manager – Investment Strategy Improvement and Management

- Refined the existing the monthly regular rebalancing strategies to a dynamic rebalancing strategy to instantly reflect major changes in the market and reduce trading costs
- Developed global tactical asset allocation strategies through literature reviews
- Participated the robo-advisor testbed and achieved the highest performance

Senior Researcher – Research on Investment Strategy and Financial Markets

- Studied investment strategies to improve traditional asset allocation strategies by applying various renowned models from gradient boosting machines to deep neural networks
- Researched the characteristics of the international stock markets using statistical models, and investigated the impact and trends after shocks in the financial markets
- Developed a financial crisis forecasting model using the CBOE Volatility Index (VIX)
- Endeavored to predict financial market phases by using the Change Point method

Project Leader – Database Development and Management

- Redesigned data processing systems for over 30,000 data items, and reduced the processing time from 1 hour to 1 second
- Constructed databases and managed the records of trading

Principal Strategist – Participation in Fintech Fair (Korea Fintech Week)

- Participated in a Fintech fair as a corporate representative, and introduced service processes and handled customer services for corporate investors
- Visited and interacted with key players from Korea's leading Fintech companies
- Designed improvement ideas to enhance services through communication with customers

---

RESEARCH

Published Papers

[1] **The Effects of Overnight Events on Daytime Trading Sessions**
Ham, H., Ryu, D., & Webb, R. I. *International Review of Financial Analysis.* 2022.

[2] **Time-Series Momentum in China's Commodity Futures Market**
Ham, H., Cho, H., Kim, H., & Ryu, D. *Journal of Futures Market.* 2019.

Works in Progress

[1] **Are Analyst Recommendations Recommended?**
Lee, J., Batten, J. A., Ham, H., & Ryu, D. *(under review)*

[2] **Rolling Attention for Intraday Stock Price Prediction**
Lee, W., Ham, H., & Lee, J. *(in the final stage of completion)*

[3] **HxNet for Interpretation of Time Series Data**
Ham, H., Lee, J., & Cho, Y. *(in completion of model designing)*

[4] **A Design of Multi-Tasking Learning for Trading Execution**
Ham, H., Lee, W., Hwang, S., & Kim, H. *(in progress of data processing)*