

Hyeong Kyu, Choi

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INTERESTS

Machine Learning Deep Reinforcement Learning, Bayesian Machine Learning
Quantitative Finance Asset Price Forecast, Portfolio Management, Financial Statement Analysis

EDUCATION

Korea University | Seoul, Korea *Mar 2015 – Jul 2021 (expected)*
• **Bachelor of Business Administration**
• **Bachelor of Science in Computer Science** [double major]
GPA Total – **4.33 / 4.50** (3.95 / 4.00) *as of Junior 2nd semester*
GPA Major – **4.38 / 4.50** (3.98 / 4.00)
GPA Upper – **4.50 / 4.50** (4.00 / 4.00)
Daewon Foreign Language High School | Seoul, Korea *Mar 2011 – Feb 2014*
• Diploma for the English-Spanish Department

RESEARCH

Data Mining & Information Systems Laboratory | Seoul, Korea *Nov 2018 – current*
Research Intern (*Advisor : Professor Jaewoo Kang*)

PUBLICATIONS

Economic Data Augmentation with Variational Autoencoder

Hyeong Kyu Choi, Raehyun Kim, Jaewoo Kang
Korea Computer Congress, 2020

Stock Price Correlation Coefficient Prediction with ARIMA-LSTM Hybrid Model [\[paper\]](#)[\[code\]](#)

Hyeong Kyu Choi
(pre-print) *arXiv 1808.01560*, 2018

REVIEW ACTIVITIES

Peer Reviewer for journal **PLOS ONE** [\[link\]](#)

INTERNSHIP

CubicHill Co., Ltd | Seoul, Korea *Jan 2019 – Feb 2019*
Carried out a financial price and fundamental data engineering project.
Experimented factor(value, momentum, stability, profitability, growth) models on the KRX market

HONORS & AWARDS

Award	Dean's Award	2020
Award	Academic Achievement Award	2020, 2019, 2016, 2015
Scholarship	Academic Excellence Scholarship	2019
Scholarship	Semester Honors Scholarships	2015
Scholarship	Samsung Lee Gun Hee Scholarship	2011, 2013

SKILLS

Programming	Advanced	Python, R	
	Moderate	MySQL, HTML, LaTeX	
	Novice	C, Java, Verilog-HDL	
Language	English	Fluent	iBT TOEFL 119 [30/30/30/29] (<i>expired</i>)
			GRE(V 158 [80%] / Q 170 [97%] / A 4.0 [60%])
	Spanish	intermediate	DELE B1 (Instituto Cervantes)
Others	Certificate	ADsP[Advanced Data Analyst semi-Professional] (Korea Data Agency)	
		Deep learning 5-course Specialization <i>by deeplearning.ai</i> [certi]	
		Introduction to Deep Learning <i>by Higher School of Economics</i> [certi]	
	MOOC	Machine Learning <i>by Andrew Ng</i> (audit)	
		Computational Investing Part I <i>by Tucker Balch</i> (audit)	