

Hyeong Kyu, Choi

imhgchoi@korea.ac.kr +82 10.5034.0314

last updated February 17, 2020

INTERESTS

Machine Learning Deep Learning & 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 – **4.31** / **4.50** (3.95 / 4.00) *as of Junior 1st semester*
GPA Major – **4.36** / **4.50** (3.98 / 4.00)
GPA Upper – **4.50** / **4.50** (4.00 / 4.00)
Daewon Foreign Language Highschool | 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

(pre-print) Stock Price Correlation Coefficient Prediction with ARIMA-LSTM Hybrid Model [[pdf](#)][[code](#)]
Applied the ARIMA-LSTM hybrid model to forecast stock price correlation coefficient for effective portfolio management. Compared model performance with former financial correlation coefficient predictive models.
An individual paper project currently with 5 citations.

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

Scholarship	Academic Excellence Scholarship	2019
Scholarship	Semester Honors Scholarships	2015
Scholarship	Samsung Lee Gun Hee Scholarships	2011, 2013

SKILLS

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