

# Jaepil Choi

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## Education and Certificates

KAIST College of Business, MSc in Financial Engineering	Mar 2024 – present
WorldQuant Online University, MSc in Financial Engineering	Jan 2023 – present
Sungkyunkwan University, BSc in Global Economics / Informatics	Mar 2013 – Aug 2020

### Finance Certificates,

- CFA: Passed Level 1 (2019)
- KOFIA: Certified Investment Manager (2019), Certified Derivatives Investment Advisor (2023), Certified Fund Investment Advisor (2022)

## Work Experience

**Zero One AI**, Finance Research Summer Intern – Seoul, South Korea July 2024 – Aug 2024

- Initiated the development of Quant Factor DB based on AQR's 'Replication Crisis' paper using CRSP & Compustat on WRDS. (Internship concluded due to semester commencement; planning to resume in the future.)
- Leveraged GPT to mass convert WRDS data specifications and third-party API documentation, developing a scalable API wrapper for daily factor data production.

**Woori Bank**, MyData Junior Product Manager – Seoul, South Korea July 2022 – Feb 2024

- Authored storyboard, conducted EDA using SQL and Python, and managed the development of the personalized data curation feature "My Investment Story", achieving an 11% push notification response rate (highest among 10,000+ sends).
- Conducted A/B testing post-release to enhance KPIs, confirming statistical significance.
- Defined registration KPIs, crafted SQL queries, and designed an admin dashboard for performance monitoring.

**Woori Bank**, Bank Associate – Seoul, South Korea Sept 2021 – Mar 2022

- Supported branch head in creating a corporate loan KPI calculator in Excel, enhancing decision-making.
- Won 2nd place in top proposals award with 30+ system/process improvement proposals within 3 months of joining.

**HaaFor Research Korea**, Junior Quant Research Intern – Seoul, South Korea June 2020 – Nov 2020

- Conducted alternative data research on over 4,000 U.S. stocks and created novel datasets from patents, news, and online user metrics, supporting the development of orthogonal alpha strategies with low correlation.
- Gained experience in daily market-neutral alpha research using statistical analysis and quantitative modeling.

## Projects

### kor-quant-dataloader

- Developed a low-bias Korean stock dataset package using KRX data, including delisted stocks to eliminate survivor bias.
- Designed to return structured, user-specified datasets in a 2D format, simplifying data access for efficient alpha research.

### qtrs

- Constructed Fama-French 5-factor model for Korean stock data from scratch and validated factor returns against a commercial data vendor's benchmarks. (FnGuide)
- Investigated the impact of group-neutralization on stock returns by decomposing returns into factor-based components.
- Conducted in-depth analysis of the PEAD phenomenon in the Korean market, visualizing cumulative returns surrounding earnings announcements.

### Replicated Academic Paper: 'Deciphering Monetary Policy Board Minutes through Text Mining Approach' (2019, BOK)

- Quantified the 'tone' (hawkish/dovish) of BOK Monetary Policy Board minutes using text mining techniques and analyzed its correlation with policy rate changes.

## Additional Information

**Tech:** Python, Oracle SQL, Git-flow, Web Scraping, MS-Office

**Languages:** English (TOEIC 985, TOEIC Speaking 180), German (Zertifikat Deutsch B1), Korean (Native)

**Military Service:** Finished the duty, as an auxiliary riot police (Sep 2014 - June 2016)