Jaepil Choi

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Education and Certificates

KAIST College of Business, MSc in Financial Engineering — Mar 2024 – present

WorldQuant 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

Finance Research Summer Intern, Zero One AI – 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.

MyData Junior Product Manager, Woori Bank – 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.

Bank Associate, Woori Bank – 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.

Junior Quant Research Intern, HaaFor Research Korea – 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.

qtrsch

- 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)