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Education & Certificates

KAIST College of Business, Master's, Financial Engineering — Mar 2024 – present

WorldQuant Online University, Master's, Financial Engineering — Jan 2023 – present

Sungkyunkwan University, Bachelor's, Global Economics (Minor: Informatics) — Mar 2013 – Aug 2020

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

Work Experience

Meritz Securities, Macro Trading Team, Trading Division (Part-time, concurrent with studies) — Jan 2025 – July 2025
- Built a platform enabling in-house dealers to design global macro (Rates/Equity Index/Commodities/FX) strategies without coding, akin to entering Excel functions
- Applied diverse object-oriented design patterns to make strategy/utility extensions easy; architected the system so data querying and pre/post-processing are configurable via settings (config) without code changes

Zero One AI, Financial Research Summer Intern — July 2024 – Aug 2024
- Built a scalable factor database using CRSP & Compustat (WRDS) based on AQR's 'Replication Crisis' paper; developed an extensible API wrapper to mass-process and standardize daily factor data via large-scale API documentation preprocessing

Woori Bank, PM, MyData Service Department — July 2022 – Feb 2024
- Led development of a personalized data curation feature 'My Investment Story' within the MyData service. Authored storyboards, performed EDA with SQL/Python, and achieved an 11% push notification response rate post-launch (highest among >10k sends)
- Validated KPI uplift via A/B testing after launch
- Defined onboarding KPIs, extracted data using SQL, and designed an admin dashboard to establish a performance monitoring framework

Woori Bank, Branch Operations — Sept 2021 – Mar 2022
- Developed an Excel-based corporate lending KPI calculator that supported branch manager decision-making on loan execution
- Submitted 30+ system/process improvement proposals to the in-house suggestion portal; received 2nd place Excellence Award (within 3 months of joining)

HaaFor Research Korea, Quant Research Intern — June 2020 – Nov 2020
- Researched alternative data across 4,000+ U.S. equities and built new datasets leveraging patents, news, and online indicators to support fellow quants developing low-correlation alpha strategies
- Developed long-short alpha strategies with daily rebalancing under market/sector/factor-neutral constraints

Projects

kor-quant-dataloader
- Developed a Python package for Korea equities (KRX) that removes survival bias and simplifies data loading
- Returns data in long format (date–ticker index with factor columns) or wide format (date index with ticker columns) given a date range

qtrsch
- Constructed Fama-French 5-factor model using Korea equity data and validated factor returns against FnGuide benchmarks
- Decomposed returns using factor-based components and analyzed Group Neutralization effects
- Conducted an in-depth study of PEAD (post-earnings announcement drift) in Korea and visualized cumulative returns around earnings announcements

Academic Project: Analyzing Monetary Policy Committee Minutes Using Text Mining (2019)

- Measured hawkish/dovish tone in Monetary Policy Committee minutes using text mining and analyzed correlation with policy rate changes