JEONGHAE LEE

FINANCIAL ANALYST/ TRADER/ INVESTMENT/ BANKING

SUMMARY

I am a 2nd year Data Scientist with a Finance/Energy-Market background knowledge.
I will contribute to rational decision making by data-driven logic and numerical skills.

PROFESSIONAL EXPERIENCE

JUNIOR DATA SCIENTIST, SPINX

Seongnam, South Korea — Oct 2021-Mar 2023

Responsibilities:

- Conduct data analysis to meet customer's (mainly Korean oil companies) requirements.
- Data collecting, preprocessing, analyzing, visualization, modeling and system automation.
- Recommend analysis methods that consider customer and market conditions.
- Market background research before data analysis

Projects:

- Monthly sales prediction model for LPG stations. 2022
    - Designed a model to predict monthly sales volume of each LPG stations in South Korea.
    - Selected Time-Series model, after comparing the results of Time-Series, Machine-Learning, Deep-Learning models.
    - Automated the model to run and save the results in database weekly.
- Customer visit cycle prediction model for LPG stations, 2022
    - Designed a model to predict visit cycle of regular customers visiting LPG stations.
    - Used the rule-base model to minimize runtime and computing resources.
    - Automated the model to run and save the results in database daily.
    - Added the function on the customer's intranet.
- Logistics algorithms/ BM research, 2022
    - Made a report about logistics algorithm and Korean logistics market.
- LNG/LPG/OIL market index project, 2021
    - Collected relevant indexes (JKM, TTF, HH, WTI, BRENT etc.) and parameters (weather, import/export volume/ shipping volume etc.)
    - Compared Time-Lagged-correlation between indexes and parameters.
    - Used Time-Series Decomposition to compare the correlation between trend factors, seasonal factors, and residual factors.

RESEARCH ASSISTANT(INTERN), KOREA ENERGY ECONOMIC INSTITUTE,

Ulsan, South Korea — Jul 2019-Aug 2019

Responsibilities:

- Energy Demand Management Research Team Assistant
- Search and update the data related with Korean energy policy or global energy market.

Projects:

- 2018 Energy supply and demand status analysis – About industry, transportation, and household
- Pusan energy status – Analysis of major energy index of Pusan city and comparison with other cities
- Ministry of Trade Industry and Energy sponsored Survey on energy consumption

PERSONAL DETAILS

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PROFESSIONAL SKILLS

Computer Languages
Python, SQL

Analytic Methods:
Time-Series, Machine-Learning, Deep-Learning, EDA

OA Tools:
Microsoft Excel, Microsoft PowerPoint, Microsoft Word

Others:

Bloomberg Market Concepts
Finance
Energy Market

LANGUAGES

English
Full-Professional Proficiency

Korean
Native Language

HONORS & AWARDS

Asia Economy Daily, Aug 2020
Grand Prize in Fintech Data Finance Scientist Training Course Demo-Day

WorldQuant, Mar 2019
2019 WorldQuant International Quant Championship Gold level

REFERENCES

Available on Request

FIXED-TERM CONTRACT WORKER, STATISTICS KOREA (KOREAN GOVERNMENT)

Daejeon, South Korea — Jan 2018-Dec 2019

Responsibilites
- Secretariate for the 6th OECD World Forum Staff
- Managing organizations participating in exhibitions, editing promotional materials and videos, and writing reports)

INTERN, THE OCEAN

Seoul, South Korea — Sep 2016-Dec 2016

Responsibilites
- Overseas Exhibition Team Intern
- Overseas Buyer Invitation, International Trade Delegation, Interpretation/Translation

EDUCATION & TRAINING

MASTER OF SCINECE

Bayes Business School, London, United Kingdom — Jan 2020-Oct 2020

Energy Trade Finance/ Grade: Merit

Curriculum:
- Advanced Quantitative Methods, Oil and Energy Trading, Power and Renewable Markets, Corporate Finance, Financial Market, VBA, Quantitative Trading

Graduation Project
- The relation between WTI price, Won Dollar exchange rate and Korean Domestic gasoline price.
    - Analysis of the effects of fluctuations in WTI and won-dollar exchange rates on gasoline prices in South Korea.
    - Used Granger causality, VECM, impulse responses and variance decomposition.

PROFESSIONAL SCINECE MASTER

Ulsan National Institute of Science and Technology, Ulsan, South Korea — Jan 2019-Feb 2021

Energy Commodity Trading and Financial Engineering

Curriculum:
- International Finance, Business Ethics, Market Analysis, Principles of Finance, Energy Market (Supply Chains: Upstream and Midstream), Energy market Fundamental(Generation Fuels), Derivative Markets, Quantitative Risk Management, Quantitative Methods in Finance, Principles of Finance & Accounting, Energy Trading

Graduation Project:
- Algorithm Trading with Python
    - Implemented algorithm trading strategy using Korean stock market data.
    - Collected market and financial indicators using web-crawling.
    - Compared between momentum strategy, F-score strategy and financial index strategy (ROI, PER, PBR, PSR, etc.)
    - Validated the most profitable strategy through back-testing.

Asia Economy Daily Fintech Data Finance Scientist Training Course

Seoul, South Korea — Mar 2021-Aug 2021

Curriculum:
- Python, SQL, Machine-learning, Deep-learning, Natural language processing

Award:
- Grand prize in Final Demo-day, Aug 2020
    - AI - Based Crowd Funding Consulting Application
    - Used Deep learning to predict the probability of success in crowd funding.

BACHELOR OF ENGINEERING

National Institute for Lifelong Education, Seoul, South Korea — Mar 2021-Feb 2022

Computer Engineering

Curriculum:
- Logic Design, C Programming, Data Structure, Computer Architecture, Discrete Mathematics, System Programming, Network 1, Digital Engineering Basics, Database, Algorithm, Artificial Intelligence, Internet Programming

BACHELOR OF ARTS
Handong Global University, Pohang, South Korea — Feb 2011-Feb 2018
School of Management and Economics
Major:

- Economics/Management