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# **Education**

## **Stanford University, Management Science and Engineering**

Ph.D. CANDIDATE IN DECISION ANALYSIS AND COMPUTATIONAL SOCIAL SCIENCE

Stanford, California 2014 — Present

**Yonsei School of Business** 

Seoul, South Korea 2011 - 2014

M.S. IN OPERATIONS RESEARCH

**Yonsei School of Business** 

Seoul, South Korea

B.A. IN BUSINESS ADMINISTRATION (MINOR IN COMPUTER SCIENCE)

2005 - 2011

Skills \_\_\_\_

Decision/Risk Analysis, Optimization, Probabilistic Modeling

**Programming** Python, R, Go, C/C++, Julia, MATLAB, Java, and more

**Languages** Fluent in English and Korean

Experience \_\_\_\_

Google Mountain View, California

QUANTITATIVE ANALYST INTERN

Jun. 2016 — Sep. 2016

· Helped modernize content recommendation scoring models, which resulted in more than 3% increase in recommendation CTR

#### **Stanford Data Science Drop-in**

Stanford, California Sep. 2014 - Apr. 2015

**VOLUNTEER CONSULTANT** 

· Provided technical consulting for data collection, manipulation, and analysis to Stanford graduate students in social science

· Topics ranged from data collection via web scraping with Python, building and interpreting results from statistical models with R, and refactoring/parallelizing Python/R code for efficiency

#### **International Affairs Office, Yonsei School of Business**

South Korea

DATABASE MANAGEMENT AND IT SUPPORT

Apr. 2011 - Apr. 2014

- · Designed and implemented college-wide database web frontend for managing international accreditation processes and academic/industrial partner relationships
- Automated the majority of paperwork by writing customized script to generate formatted Microsoft Word/Excel documents

The E-land Group China

INTERN CONSULTANT

Jul. 2010 - Sep. 2010

- · Conducted market research and developed strategies for penetration, marketing, and operations in the Chinese beverage market (Beijing and Shanghai)
- · Presented results to chief executives, leading to actual initiatives for a long-term strategic partnership, as recommended

TWisT (Project group) South Korea

SOFTWARE ENGINEER

Sep. 2009 - Dec. 2009

- Built and maintained custom hardware/software interface libraries in C++
- Developed and implemented shortest path maze solving algorithms for a prototype drone

# **Aviation Command Center, R.O.K. Army**

South Korea

SERGEANT, GROUND TRANSPORTATION DIVISION (COMPULSORY MILITARY SERVICE)

May. 2007 — Apr. 2009

- Optimized tactical scheduling of daily operations for 200+ ground transportation vehicles using resource allocation models
- Managed supply chain for war-time deployment of special purpose equipment



#### R and python crash course, MS&E

Stanford, California

Instructor Oct. 2016

Instructed crash course for non-technical Stanford graduate students, teaching visualization in R with ggplot2 and python programming

#### R tutorial for Computational Social Science, MS&E

Stanford, California

INSTRUCTOR

Jan. 2016

• Instructed 2-day tutorial for Stanford graduate students, teaching R basics, data manipulation, visualization, and statistical modeling

#### **Computational Social Science Workshop at Stanford**

Stanford, California

INSTRUCTOR

Sep. 2015

• Held 2-day workshop teaching python and web scraping

Data Science Tutorial Stanford, California

INSTRUCTOR

Apr. 2015

• Offered introductory tutorials to data manipulation with R and web scraping with python

## **Stanford, Management Science and Engineering**

Stanford, California

COURSE ASSISTANT

Jan. 2015 to Present

 Course assistant for courses at Stanford: MS&E 125 (Applied Statistics), MS&E 211 (Linear & Nonlinear Optimization), MS&E 231 (Computational Social Science), MS&E 252 (Foundations of Decision Analysis), and MS&E 352 (Professional Decision Analysis)

# **Publications** \_

• Developing a dynamic portfolio selection model with a self-adjusted rebalancing method

Jongbin Jung and Seongmoon Kim

Forthcoming in Journal of the Operational Research Society. (2016)

 An adaptively managed dynamic portfolio selection model using a time-varying investment target according to the market forecast

Jongbin Jung and Seongmoon Kim

Journal of the Operational Research Society. (2015) Vol. 66., No. 7., pp. 1115–1131

• Development and evaluation of a portfolio selection model and investment algorithm utilizing a Markov chain in the foreign exchange market

Jaeho Choi, Jongbin Jung and Seongmoon Kim

Journal of the Korean Operations Research and Management Science Society. (2015) Vol. 40., No. 2.

• Effects of additional constraints on performance of portfolio selection models with incomplete information: Case study of group stocks in the Korean stock market

Kyungchan Park, Jongbin Jung and Seongmoon Kim

Korean Management Science Review. (2015) Vol. 32. No. 1., pp. 15-33.

• Development and evaluation of a portfolio selection model and investment algorithm in foreign exchange market Jaeho Choi, Jongbin Jung and Seongmoon Kim

Journal of the Korean Operations Research and Management Science Society. (2014) Vol. 39., No. 2., pp. 83–95.

• Performance of Markowitz's portfolio selection model over the accuracy of the input parameters compared to mutual funds in Korea

Hongseon Kim, Jongbin Jung and Seongmoon Kim

Journal of the Korean Operations Research and Management Science Society. (2013) Vol. 38., No. 4., pp. 35-52.

• Developing an investment framework based on Markowitz's portfolio selection model integrated with EWMA: Case study in Korea under global financial crisis

Kyungchan Park, Jongbin Jung and Seongmoon Kim

Journal of the Korean Operations Research and Management Science Society. (2013) Vol. 38., No. 2., pp. 75–93.

• Development and evaluation of an investment algorithm based on Markowitz's portfolio selection model: An investigation of the U.S. and Hong Kong Stock Market

Jaeho Choi, Jongbin Jung and Seongmoon Kim

Korean Management Science Review. (2013) Vol. 30., No. 1., pp. 73–89.