Jun Kevin (萧大慧)

junkevin88@gmail.com | Medium | LinkedIn | ResearchGate

Jakarta, Indonesia | (+62) 851-5605-0211

Summary

Master's student in Informatics at Universitas Pelita Harapan, specializing in Artificial Intelligence, Reinforcement Learning, and Quantitative Finance. Skilled in building scalable Python and Java systems. Experienced in software engineering, research publication, and data-driven innovation. Focus on applying AI to finance and business.

Work Experiences

PT Bank Central Asia, Tbk (BCA)   Jakarta, Indonesia
Software Engineer (Full-Time)   Jun 2023 - Present

- Assign as Software Engineer International Business and Back Office (IBO) - GL Core & PSAK Team (Supp Finance), support accounting policy and financial & data processing team in BCA. Also, part of IFRS 9/PSAK 109 (or previously known as PSAK 71) implementation in Bank Central Asia.
- Designed, developed, and implemented software applications for valas and nostro transactions using Java Spring Boot and Angular. Successfully built and launched the project from scratch within 9 months.
- Achieved over 150% project completion rate both in accounting policy scrum and financial control and data processing scrum in 2023, demonstrating exceptional productivity and efficiency.
- Enhanced the Expected Credit Loss (ECL) model and financial reporting processes, making end-of-month and end-of-year reporting twice as fast as the previous year.
- Developed efficient ETL flows for batching, data migration, and reporting using Talend, improving data handling and reporting capabilities.

PT Catat Buku Indonesia   Jakarta, Indonesia
Accountant (Part-Time)   Feb 2022 – Jan 2023

- Handled full-cycle finance operations for two companies (F&B and distribution sectors), producing comprehensive financial reporting under SAK-EMKM standards.
- Developed cost budgets and financial projections to support strategic decision-making and cash flow planning.
- Managed corporate taxation processes, including preparation and filing (e-Faktur, SPT, PPh, and VAT).

HashMicro   Jakarta, Indonesia
ERP Consultant (Internship)   Aug 2022 – Dec 2022

- Work on 2 concurrent projects for a manufacturing company with 2 branches and a construction company with 1 parent and 11 subsidiaries.
- Demonstrate product in 5 modules including accounting, manufacturing, purchasing, construction, and sales.
- Collaborate with cross-functional teams and build seamless integration of ERP systems.

Research Projects & Publications

Hybrid LSTM and PPO Networks for Dynamic Portfolio Optimization   Jun 2025 - Present
Author: Jun Kevin, Pujianto Yugopuspito

Soon to be published at 2025 8th Artificial Intelligence and Cloud Computing Conference (AICCC)

- Developed a hybrid reinforcement learning framework combining Long Short-Term Memory (LSTM) forecasting with Proximal Policy Optimization (PPO) for adaptive multi-asset portfolio allocation.
- Conducted backtesting across multiple markets (U.S., Indonesia, crypto) with dynamic top-K strategies to optimize risk-adjusted returns.

- Produced reproducible Python pipelines integrating PyTorch, stable-baselines3, and yfinance for real-time financial simulations.

SEA-VL   Aug 2024 - Present

Author: Samuel Cahyawijaya, Holy Lovenia, ..., Alham Fikri Aji, Jostin Jerico Rosal, Jun Kevin, Robert Wijaya, Onno P. Kampman, Ruochen Zhang, Börje F. Karlsson, Peerat Limkonchotiwat

Title: Crowdsource, Crawl, or Generate? Creating SEA-VL, a Multicultural Vision-Language Dataset for Southeast Asia
Link: https://doi.org/10.18653/v1/2025.acl-long.916

- Contributed to dataset creation and validation for SEA-VL, the first large-scale multicultural vision-language dataset covering 11 Southeast Asian languages.
- Led annotation and make sure cultural and linguistic relevance across multilingual visual question-answering tasks.

SmartLLM   Aug 2024 – Feb 2025

Author: Jun Kevin, Pujianto Yugopuspito

Title: SmartLLM: Smart Contract Auditing using Custom Generative AI
Link: https://doi.org/10.1109/ICoCSETI63724.2025.11019687

- Designed a domain-adapted large language model to automatically detect vulnerabilities in Ethereum smart contracts.
- Integrated transformer-based fine-tuning with static code analysis for improved audit precision and explainability.

Skills

Languages: Bahasa Indonesia (Fluent), English (Professional Level), Mandarin (Professional Level)
Programming Languages: Python, R, SQL, Java (Spring Boot), JavaScript/TypeScript
Data: n8n, Qlik Sense, PyTorch, stable-baselines3, scikit-learn, Time-Series (LSTM), Reinforcement Learning (PPO)
Cloud/Tools: Git, Docker, Anaconda, Jupyter, Google Colab
Finance: Investment Portfolio Construction, Financial Accounting, Financial Projection
Comms: MS. Office Suite (Excel, Word, PowerPoint)

Education

Universitas Pelita Harapan, Indonesia   **Jakarta, Indonesia**
Master of Informatics   Sep 2024 - Present

Focus research: Large-Language Models (LLM), Quantitative Finance, Application of Generative AI, Blockchain

Honours & Awards

- Best graduate Accounting Bachelor at 9th graduation of Universitas Adiwangsa Jambi
- Outstanding Student at 7th Graduation of Universitas Adiwangsa Jambi
- Top 30 The 12th PPM Busines Case Competition 2021
- 1st Winner of Kalbis Accounting Competition 2021

Organizations & Volunteering Experiences

- Mensa Indonesia (Member)
- SEACrowd (Crowdsourcing Team)
- IEEE Student Branch UPH (Research and Development Team)
- Google Developer Groups: Chapter Cloud Jakarta (Liaison Officer Team)