

# Young Jae Jung

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## EDUCATION

### The University of Chicago

Chicago, IL

#### Master of Science in Financial Mathematics

Expected December 2025

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes
- Awards: FinMath Maroon Scholar (Merit-based financial award of 30% of total tuition)

### Northeastern University

Boston, MA

#### Bachelor of Science in Mathematics and Finance (GPA: 3.9/4.0)

May 2024

- Courses: Calculus 3, Linear Algebra, Probability and Risks, Statistics and Stochastic Processes, Financial Risk Management, Computational Methods in Finance, Matrix Methods in Machine Learning, Programming with Data
- Awards: Beta Gamma Sigma, Dean's List, Summa Cum Laude

## SKILLS

**Computing:** Python, Jupyter, VBA, SQL, Power BI, Tableau, MS Office

**Certifications:** CFA Level 1, FRM Part II Candidate, SOA Exam P, Exam FM

**Knowledge:** Financial Markets, Option Theory, Performance Attribution, Machine Learning, Risk Management

## EXPERIENCE

### Northeastern University

Boston, MA

#### Finance Undergraduate Research/Teaching Assistant

January 2024 - May 2024

- Led specialized review sessions targeting complex bond pricing, facilitating practical learning for students
- Collaborated on a research project involving machine learning techniques such as K-means clustering and time series analysis in NLP using BERTopic and Python; applied to 50,000+ documents related to 10-K statements
- Employed fuzzy logic principles to accurately map names of private firms against a master list using SQL

### Republic of Korean Army

Republic of Korea

#### Data Reporting Specialist, Sergeant

January 2022 - July 2023

- Selected as a data reporting specialist to streamline new human resources information systems with VBA
- Received Lieutenant Colonel citation for developing a data mining model by transforming unstructured text file data into structured analysis reports using VBA; slashed reporting processing time by 60%

### Manulife Investment Management

Boston, MA

#### Investment Performance & Analytics Co-op

January 2021 - June 2021

- Forged a VBA module to dynamically aggregate over 500 historical NAV Excel files for portfolio backtesting
- Developed 10+ VBA modules to efficiently prepare monthly attribution performance presentation
- Designed a program using VBA to process 5,000+ performance data, visualized key attribution effects such as allocation and selection effects with Power BI, and reported key findings to internal portfolio management team

### MFS Investment Management

Boston, MA

#### Independent Risk Analyst Co-op

January 2020 - June 2020

- Managed SEC Rule 22e-4 compliance by analyzing liquidity risk for 12,000+ holdings, producing regular reports, and executing stress tests to ensure regulatory adherence
- Monitored money market funds from "breaking the buck" by visualizing trend with historical simulation

## EXTRACURRICULAR

### Northeastern University

Boston, MA

#### Quantitative Research Team Leader, Boston Korea Investment Group

September 2023 - May 2024

- Developed a cross-sectional momentum trading strategy leveraging historical US stock data and Python, achieving average monthly returns of 5.76% with Sharpe ratio of 8.45
- Improved trading strategy by dynamically adjusting position sizes based on US Economic Uncertainty Index

#### President, Korean International Student Association

May 2019 - May 2021

- Coordinated with multiple organizations and the Korean Consulate to distribute 1,000+ face masks to international students in Boston during the pandemic, showcasing leadership and community engagement

## ADDITIONAL INFORMATION

**Languages:** Korean (fluent)

**Interests:** Volunteer work, Cooking, Basketball, Soccer, Swimming, Running, Bodybuilding