

EDUCATION

MIT SLOAN SCHOOL OF MANAGEMENT

Cambridge, MA

Candidate for Master of Finance, February 2025

2023 - Present

- Concentration: Financial Engineering and Capital Markets; GPA: 4.80/5.00
- Coursework: Financial Engineering, Financial Data Science and Computing, Quantitative Investment Management, Fixed Income Securities and Derivatives, Data Analytics and ML, Advanced Corporate Finance
- Clubs: MIT Quantitative Finance Club, Sloan Tennis Club, Sloan Chess Club

NYU STERN SCHOOL OF BUSINESS

New York, NY

Bachelor of Science in Business, magna cum laude

2020 - 2023

- Concentrations: Finance, Data Science; GPA: 3.84/4.00
- Recipient of the Dean Menon Undergraduate Research Award for excellence in academic research
- Relevant Coursework: Derivatives, Private Equity Finance, Projects in Programming and Data Sciences, Equity Valuation, Financial Modeling and Analysis, Decision Making Under Uncertainty, Decision Modeling and Analytics
- Clubs: Business Analytics Club, Intramural Soccer

EXPERIENCE

DIAMETRIC CAPITAL

Boston, MA

Multi-strategy hedge fund

Quantitative Risk Intern

Fall 2024

- Conducting backtesting to evaluate and refine trading strategies, optimizing Sharpe ratio and minimizing drawdowns across diverse market conditions, ensuring strategies are ready for real-time implementation by portfolio managers
- Collaborating with two portfolio managers to analyze quantitative research papers to generate innovative trade ideas
- Leveraged financial APIs to acquire real-time and historical data, driving development of algorithmic trading strategies

MIT SLOAN

Cambridge, MA

Research Assistant, Data Analysis for Sustainability

Summer 2024

- Designed and implemented an app that predicts optimal next use for secondhand footwear, utilizing data from eBay and Google Shopping to extend product lifespan and reduce carbon footprint associated with post-consumer footwear
- Coordinated logistics and setup for The Footwear Collective Summit, ensuring a seamless experience for attendees

MIT SLOAN ACTION LEARNING PROJECT - QUBE RESEARCH

Cambridge, MA

Joint Finance Lab

Winter 2023

- Constructed 350 industry baskets globally with over 50 GB of MSCI data to create various long-short industry momentum strategies with different weighting schemes and look back periods to generate tradeable alpha
- Identified lead/lag relationships between industry baskets through linear regressions, correlation matrices, and autocorrelation functions at various time-steps to find trading opportunities based on lagged relationships

MIT SLOAN ACTION LEARNING PROJECT - GOLDMAN SACHS

Cambridge, MA

Joint Financial Proseminar in Investment Banking

Fall 2023

- Evaluated Merck's \$10.8 bn acquisition of Prometheus Biosciences from a strategic lens through industry trends and value drivers as well as a financial lens through a sum of parts DCF, trading comparables, and precedent transactions
- Provided recommendation to Goldman Sachs on whether acquisition cost was reasonable based on football field analysis

NYU STERN SCHOOL OF BUSINESS

New York, NY

Research Assistant, Natural Language Processing

2021 - 2023

- Assessed six chatbot automatic evaluation metrics using machine learning techniques such as support vector machine and agglomerative clustering; identified distinct use cases for each metric to enhance analysis of chatbot conversations
- Published a research paper that was accepted to the Findings of ACL 2023, a computational linguistics conference - Lee, Seunggun, et al. "Common Law Annotations: Investigating the Stability of Dialog Annotations." (2023)

ADDITIONAL INFORMATION

- Technical: Python, SQL, Scheme (LISP), MATLAB, Bloomberg Terminal, Crystal Ball
- Interests: Soccer, Tennis, Pickleball, Portrait Photography, Hiking, Volunteering at Summer Camps