

# SEYUN (CHRIS) JEONG

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## EDUCATION AND RELEVANT COURSEWORK

**Washington University in St. Louis || GPA: 3.9/4.0**

Aug. 2022 - May 2025

Bachelor of Arts - Double Major: Economics, Statistics

**Relevant Coursework:** Applied Econometrics, Asset Pricing, Differential Equations, Linear Algebra, Probability, Bayesian Statistics, Data Science, Machine Learning, Statistical Methods for Data Analysis, Data Structures and Algorithms

**Awards:** Loewe Scholarship, Omicron Delta Epsilon - Economics Honor Society, Dean's List

## TECHNICAL SKILLS

**Statistical Analysis and Machine Learning:** Regression analysis (logistic, Lasso, Ridge, limited dependence models), Model selection and resampling (cross-validation, bootstrap), Non-parametric probability modeling (estimation), Extreme values methods based on EV distributions (GEV, Gumbel, Frechet, Weibull), Simulation and forecasting (Monte Carlo methods, Markov chains, Bayesian updating), Classification algorithms (generative and discriminative algorithms), ANN

**Languages:** R, Python, Stata

## PROFESSIONAL AND RESEARCH EXPERIENCE

**Natixis CIB**

June 2024 - present

*Summer Intern - Model Risk Validation*

- Conducted validation analyses in compliance with procedures outlined by the FED, ECB, BCBS and conducted quantitative research to assess validity of methodology
- Identified deficiency in backtesting methodology and developed an alternative approach based on Ridge regression and PCA in KRI-forecasting algo
- Performed ad-hoc interpolation of calibration data and projections of rating migration matrices to monitor a model that assessed impairment of credit securities via implementations in Python and R

**Washington University in St. Louis Department of Economics**

January 2024 - May 2024

*Undergraduate TA - Introduction to Econometrics*

- Led office hours and reinforced student learning with statistical testing using Stata code and econometric principles such as significance testing and regression analysis

**Prima Fashion**

May 2023 - Aug. 2023

*Business Operations Intern*

- Conducted industry analysis of wholesale fashion, identifying industry and regional trends
- Communicated with supply chain reps about product flow and engaged in retail relations with retail buyers and third-party sellers

**Fordham College at Rose Hill | Department of Political Science**

Sep. 2021 - Dec. 2022

*Research Assistant*

- Composed literature reviews based on info from Polity Data Series and academic journals
- Classified instances of conflict and assessed state-wide impact of democratic development and regime change
- Interpreted political instability and identified types of conflict