

Education

Mar.2010 – **B.S. in Computer Science and Engineering**, *Seoul National University*, Seoul, Korea.
Feb.2014

Experience

- Dec.2023 – **Quantitative Analyst**, *Saccade Capital*, Seoul, Korea.
Present ○ Focus on the development of the US and JP trading strategies.
- Oct.2021 – **Quantitative Researcher**, *Schperics*, Seoul, Korea.
Nov.2023 ○ Focused on the development of the research and trading platform.
 - Developed high performance strategy simulator in Rust.
 - Constructed research and trading infrastructures on AWS based on Terraform.
 - Developed matrix-like data format which supports efficient appending of daily data for live trading.
- Oct.2020 – **Project Manager**, *KIDB Money Brokerage Co.*, Seoul, Korea.
Oct.2021 ○ Focused on the development of the bond trading platform project.
 - Constructed network architecture on AWS which includes ECS, lambda and S3 according to financial regulations based on Terraform.
 - Developed bond database management api with python and corresponding interface with nextjs and react.
 - Submitted 3 patents regarding platform structure and special functionalities of making orders.
- Jul.2020 – **Vice President, Research**, *WorldQuant*, Seoul, Korea.
Aug.2020 ○ Focused on the development of the in-house US fundamental dataset which parses SEC filings directly.
 - Achieved faster data retrieval and better accuracy.
 - Researched consistent analysis methodology of financial statements across different companies in different sectors and industries.
- Jan.2018 – **Senior Quantitative Researcher**, *WorldQuant*, Seoul, Korea.
Jul.2020 ○ Focused on the development of statistical arbitrage strategies which achieves high capacity and low impact.
 - Researched portfolio optimization method based on mean-variance analysis and conditionl value at risk.
 - Researched specialized operations which adjusts turnover, balances long-short, improves liquidity.
 - Worked as an advisor for several researchers globally.
- Oct.2016 – **Quantitative Researcher**, *WorldQuant*, Seoul, Korea.
Jan.2018 ○ Focused on the development of statistical arbitrage strategies within global markets.
 - Researched low turnover signals using fundamental, analyst estimates datasets.
 - Researched medium turnover, high sharpe signals using social media, sentiments datasets.
 - Researched meta strategies which combines company signals to achive better performance criteria.
 - Researched signal scoring scheme to filter high quality signals from company signal pool.
 - Built strategy by combining signals with mean-variance based optimization.
- Dec.2015 – **Quantitative Developer**, *WorldQuant*, Seoul, Korea.
Oct.2016 ○ Improved and maintained in-house fundamental dataset, which achieves better reliabliliy by combining datasets from different vendors
 - Developed dataset production monitoring system which monitors dataset coverage and turnover
- Mar.2014 – **Software Engineer**, *R.O.K. Cyber Command*, Seoul, Korea.
Dec.2015 ○ Developed real-time chatting service using vertex in Java, Scala and AngularJS
 - Improved emergency response system which broadcasts instructions from command to lower units in Java servlet

Awards & Honors

- May.2011 **42nd Place**, *The 35th Annual ACM-ICPC World Finals*.
Oct.2010 **Gold medal**, *The 10th Korean collegiate programming contest*.