Sangwoo Kim

Education

Mar.2010– Feb.2014
B.S. in Computer Science and Engineering, *Seoul National University*, Seoul, Korea.
Department of Computer Science and Engineering Scholarship
National Science and Engineering Scholarship
Seoul National University Alumni Association Scholarship

Experience

Jul.2020– present
Vice President Research, *WorldQuant*, Seoul, Korea.
- Focused on the development of in-house US fundamental dataset which parses SEC filings directly
  - Achieved shorter delay and better accuracy
  - Consistent analysis of financial statements across different companies in different sectors and industries

Jan.2018– Jul.2020
Senior Quantitative Researcher, *WorldQuant*, Seoul, Korea.
- Focused on the development of statistical arbitrage strategies which achieves high capacity and low impact
- Researched general signal improving methodology
  - Developed general operations which reduces turnover, balances long-short, improves liquidity
  - Created multiple signals from one orignal signal with several operations, then combined signals to make improved signal
- Worked as an advisor for several researchers globally

Oct.2016– Jan.2018
Quantitative Researcher, *WorldQuant*, Seoul, Korea.
- Focused on the development of statistical arbitrage strategies within global markets
  - Low turnover signals using fundamental, analyst estimates datasets
  - Medium turnover high sharpe signals using social media, sentiments datasets
  - Researched stock price uptrend checking functions with several datafields
- Researched signal combining method
  - Filtered high quality signals from company signal pool with several criteria
  - Combined signals with mean-variance based optimization

Dec.2015– Oct.2016
Quantitative Developer, *WorldQuant*, Seoul, Korea.
- 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– Dec.2015
Software Engineer, *R.O.K. Cyber Command*, Seoul, Korea.
- Developed real-time chatting service using vertex in java and angularJS
- Rebuilt the service with Lift in scala to make the service also work in IE8
- Improved emergency response system which broadcasts instructions from command to lower units in java servlet

Extra Curriculars

Mar.2012– Mar.2013
Organizer, *TEDxSNU*, Seoul, Korea.
- Developed TEDxSNU website using Wordpress
- Liaised with corporate representatives

Awards & Honors

Jan.2015
Commander(Major General)'s award for excellence in performance, *R.O.K. Cyber Command*.

May.2011
42nd Place, *The 35th Annual ACM-ICPC World Finals*.

Oct.2010
Gold medal, *The 10th Korean collegiate programming contest*.

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