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

Jan.2018– present
Senior Quantitative Researcher, *WorldQuant*, Seoul, Korea.
- Developed signal combining module using mean-variance optimization and distributed the module to other researchers
- Worked as an advisor for several researchers globally
- Researched general signal improving methodology
  - Developed general operations which reduces turnover, balances long-short, improves liquidity etc.
  - Created multiple signals from one orignal signal with several operations, then combined signals to make improved signal

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

Jul.2012– Sep.2012
Student Researcher, *Seoul National University*, Seoul, Korea.
Intern at Distributed Computing Systems Laboratory
- Improved caculating speed by monopolizing one CPU core
  - Disabled irq by setting irq affinity to other CPUs
  - Bound particular function to monopolized CPU

Sep.2011– Aug.2012
Web Developer, *Seoul National University*, Seoul, Korea.
Developed Department of Computer Science and Engineering website
- Developed automation system for reservations and registrations using Drupal
- Performed regular maintenenance of the website upon completion

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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