MINSU YEOM, CFA, FRM

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SUMMARY

A portfolio manager specialized in ETF investments with successful track records. Experienced in probabilistic modeling, predictions using an unstructured data set, statistical analysis and NLP. Bilingual in Finance and Data Science.

EDUCATION

COLUMBIA UNIVERSITY, DATA SCIENCE INSTITUTE New York, NY
M.S. in Data Science (GPA 3.55/4.0) September 2018 – December 2019 (Expected)
Coursework: Reinforcement Learning, Machine Learning (ML), Applied ML for Financial Modeling, Algorithms, Probability, Visualization, Statistical Model & Inference, Natural Language Processing, Capstone, ML with Probabilistic Programming

KOREA UNIVERSITY, COLLEGE OF INFORMATICS Seoul, KR
B.S in Computer Science and Engineering (GPA 4.15/4.5) March 2002 – August 2006

PROFESSIONAL EXPERIENCE

KOREA INVESTMENT MANAGEMENT Seoul, KR
Portfolio Manager March 2013 – July 2018

- Managed portfolios by investing in ETFs to beat a benchmark. Growth: $20mln to $1bln in AUM. 2- to 5-people team
- Strategy is based on macro analysis using statistical techniques or quantitative models (e.g. DM/EM allocation)
- Ranked #1 out of 5 institutional peers funded by Employment Insurance Fund Ref: my2582.github.io/loc-eif
- Used Bloomberg, FactSet and PCA for a time-series analysis in a statistically reliable way github.com/my2582/macro

Risk Manager January 2010 – February 2013

- Analyzed portfolios' ex-ante risk through the lens of multi-factor models provided by BarraOne and Bloomberg PORT
- Wrote risk management modules (e.g. volatility decomposition), and had it developed as app github.com/my2582/rms
- Conducted due-diligence on nine investment managers in New York github.com/my2582/dd

OPERATION COMMANDS, REPUBLIC OF KOREA AIR FORCE Osan, KR
Software Deployment Supervisor, Software Developer, 1st Lieutenant January 2007 – December 2009

- Developed web applications running on Struts framework for Command and Control System my2582.github.io/rokaf

RESEARCH EXPERIENCE AND COURSE PROJECTS

AN APPLICATION OF A RECOMMENDATION SYSTEM IN STOCK MARKET Columbia July 2019 – Present

- Creating a ranked list of outperforming stocks to choose from and searching similar stocks to which the same investment idea may apply based on a probabilistic model. Supervised by Kriste Krstovski at CBS

GEOPOLITICAL EVENTS PROBABILITIES Columbia February 2019 – May 2019

- Developed a dashboard using Bokeh with consolidating and verifying existing works to predict the GBPUSD rate by applying NLP to unconventional data, news articles. Supervised by Eugene Neduv github.com/my2582/gep

① Used NLP to automate sectioning PDFs from firms to the U.S. federal government by applying XGBoost, a KPMG capstone(github.com/my2582/KPMGCapstone). ② Built an RNN to forecast forward P/E. Inputs are from I/S or B/S such as Sales, COGS(github.com/my2582/predicting-per, all from January 2019 to May 2019). ③ Simulated competing investment strategies through continuous refinement in a virtual stock market setting. The strategies adjusted weights to different stocks over time to maximize profits(github.com/my2582/Adversarial-RL, September 2018 to December 2018).

CREDENTIALS AND SKILLS

Credentials: **Chartered Financial Analyst (CFA)**, August 2016; CAIA, October 2012; FRM, April 2009
Programming skills: Python, C/C++, Java, D3. Bokeh, Scikit-learn, OpenAI Gym, SQL. Statistical softwares: R, EViews