MINSU YEOM, CFA, FRM

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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

KOREA UNIVERSITY, COLLEGE OF INFORMATICS — Seoul, KR
B.S in Computer Science and Engineering (GPA 4.15/4.5) — March 2002 – August 2006
Semester High Honors, Spring 2002; Fall 2002; Spring 2003; Fall 2003; Fall 2005; Spring 2006

EXPERIENCE

KOREA INVESTMENT MANAGEMENT — Seoul, KR
Portfolio Manager — March 2013 – July 2018
- Managed portfolios by investing in equity ETFs to beat a benchmark as a senior team member
- Strategy is based on macro analysis, quantitative models (e.g. DM/EM allocation) and qualitative sector research
- Ranked #1 out of 5 institutional peers funded by Employment Insurance Fund
- Used Bloomberg, FactSet, and PCA to analyze the equity markets and business cycle for team discussion

Risk Manager — January 2010 – February 2013
- Analyzed portfolios' ex-ante risk through the lens of multi-factor models provided by BarraOne and Bloomberg
- Wrote risk management modules using Excel and VBA (e.g. volatility decomposition and ELS pricing)
- Conducted due-diligence on nine investment managers in New York

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 the Struts web framework for Command and Control System

DATA SCIENCE PROJECTS OR RESEARCH TOPICS

AN APPLICATION OF A RECOMMENDATION SYSTEM IN STOCK MARKET — Columbia — July 2019 – Present
- Creating a ranked list of outperforming stocks to choose from, quantifying which factor a portfolio is skewed to, and searching similar stocks for which the same investment idea may apply. 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 using sentiment and volumes in news. Supervised by Eugene Neduv. github.com/my2582/geopol_event_probabilities

ALGORITHMIC COMMENTS PROCESSING — Columbia — January 2019 – May 2019
- Applied and tuned XGBoost to identify sections of professional letters github.com/my2582/KPMGCapstone

FORECASTING P/E RATIOS IN SMALL-CAP TECH SECTOR — Columbia — January 2019 – May 2019
- Built an RNN to forecast forward P/E. Inputs are from I/S or B/S (e.g Sales, COGS) github.com/my2582/predicting_per

ADVERSARIAL REINFORCEMENT LEARNING IN PORTFOLIO MANAGEMENT — Columbia — September 2018 – December 2018
- 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

CREDENTIALS AND SKILLS

Credentials: **Chartered Financial Analyst (CFA)**, August 2016; CAIA, October 2012; FRM, April 2009
Bilingual in Finance and Data Science — Technical Skills: Python, C++, Java, D3, Bokeh, Scikit-learn, OpenAI Gym