MINSU YEOM, CFA, FRM

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SUMMARY

A portfolio manager specialized in ETF investments with successful track records. Experienced in multi-factor models. Knowledgeable in hedge funds. A former software developer. Eager to learn. 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, quantitative models (e.g. DM/EM allocation) and qualitative sector research
- Ranked #1 out of 5 institutional peers funded by Employment Insurance Fund — Ref.: my2582.github.io/loc_eif
- Used Bloomberg, FactSet, and PCA to analyze the equity markets and investment cycle — 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, quantifying which factor a portfolio is skewed to, and searching similar stocks to 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

① Automated sectioning professional letters 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. — Statistical softwares: R, EViews