

# MINSU YEOM, CFA, FRM

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## SUMMARY

A portfolio manager specialized in ETF investments. Expertise in macro, statistical and financial analyses. Knowledge of machine learning and probabilistic modeling. A former developer, and risk manager covering equity and hedge funds.

## 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: Machine Learning (ML), Reinforcement Learning, Deep Learning, NLP, Applied ML for Financial Modeling, Algorithms, Probability, Statistical Model & Inference, Visualization, 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 since 2014. Outperformed its benchmark by 4.3% with an IR of 2.0. Ranked #1 out of 5 institutional peers since its inception to the time of this reference letter (1yr) Ref: [my2582.github.io/loc-eif](https://my2582.github.io/loc-eif)
- Strategy is based on a macro analysis, quantitative model (e.g. DM/EM allocation) or fundamental analysis
- Carried out time-series analyses statistically reliably (e.g. an investment cycle indicator) [github.com/my2582/macro](https://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](https://github.com/my2582/rms)
- Conducted due-diligence on nine hedge fund managers in New York [github.com/my2582/dd](https://github.com/my2582/dd)

### OPERATIONS COMMAND, REPUBLIC OF KOREA AIR FORCE

Osan, KR

#### *Software Developer, 1<sup>st</sup> Lieutenant*

January 2007 – December 2009

- Developed web applications running on Struts framework for Command and Control System [my2582.github.io/rokaf](https://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](https://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](https://github.com/my2582/KPMGCapstone)). [2] Built an RNN to forecast forward P/E using TensorFlow. Inputs are from I/S or B/S such as Sales([github.com/my2582/predicting-per](https://github.com/my2582/predicting-per), all from Jan 2019 to May 2019). [3] Simulated competing investment strategies through continuous refinement in a virtual market setting. The strategies adjusted weights to different stocks over time to maximize profits([github.com/my2582/Adversarial-RL](https://github.com/my2582/Adversarial-RL), Sep 2018 to Dec 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, Pyro, OpenAI Gym, SQL

Statistical softwares: R, EViews