MINSU YEOM, CFA, FRM

629 W 115th St, New York, NY 10025 l (202) 621-4497
www.linkedin.com/in/msyeom l github.com/my2582 l my2582@columbia.edu

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 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 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

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 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

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