# 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


## 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 and presented at face-to-face meetings 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 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