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 alternative data, statistical analyses or NLP. A former developer. 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: 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
- Strategy is based on a macro analysis, quantitative model (e.g. DM/EM allocation) or qualitative analysis
- Carried out time-series analyses statistically reliably (e.g. an investment cycle indicator) 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 hedge fund 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 using TensorFlow. Inputs are from I/S or B/S such as Sales(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, 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