Sang Jun Yum

46 East 7th Street, APT1, New York, NY 10003 • 1 (201) 870-3771 • siy269@nyu.edu • sangjun.yum@cellocapital.com

• https://www.linkedin.com/in/sjyum

EDUCATION

New York University

New York, NY

B.A. in Computer Science with Minor in Mathematics

September 2011 – December 2017

GPA: 3.42

WORK EXPERIENCE

Cello CapitalNew York, NYApplication DeveloperMarch 2018 – Present

Implemented and debugged Mortgage Backed Security Fixed Income Analytic Software.

 Automated overnight computations of Bond Pricing and Prepayment Risk via various scripted languages (Python, Batch file, VBS).

- Automated Data Management process of downloading and computing monthly mortgages rates, portfolio's profit and losses, and market data comparisons.
- Enhanced performance of analytic software for the company's operation department by introducing python's numerical computing/data visualization toolkits (Numpy, Pandas).

Oak Hill Advisors

New York, NY

Summer Intern, Application Development Department

June 2017 – August 2017

Implemented and debugged programs that automate production of the company's fund management reports.

- Development was done in .Net framework.
- Modified and optimized the performance of the company's financial report writing programs. The modified versions were released in the production level. After the modifications, the runtime of the programs was significantly decreased.
- Successfully finished a research project of discovering the best open source substitute for Interop. Excel, and received purchase approval of the open source by the Managing Director of the Application Development Department.

Slidejoy Seoul, Korea

Software Engineering Intern

July 2016 – September 2016

Assisted the senior engineer in implementing a click-expectation of articles using a deep learning model.

- Used Tensorflow as the development kit.
- Assisted in implementing a deep neural network that expects the click of articles by random users.

Republic of Korea Ministry of National Defense

Seoul, Korea

Airman Staff Sergeant

August 2012 – August 2014

Mandatory military service.

• Specialized in information collecting operation.

Deloitte Consulting

Seoul, Korea

Summer Intern

July 2012 – August 2012

Participated in risk management consulting project of Hyundai Motors, which demanded strong analytical, organizational, and interpersonal skills in results-driven, customer-focused environment.

• Translated management consulting related documents and case study reports that contained information relevant to the ongoing project.

PROJECTS

3 Minutes Deep Learning: Pytorch Flavor

New York, NY

April 2018 – Present

Co-Authorship of '3 Minute Deep Learning: Pytorch Flavor' for Hanbit Media(http://www.hanbit.co.kr). The publication is tentatively scheduled as August, 2018.

- Implemented fundamental and basic Neural Network models (DNN, RNN) for tutorial purposes.
- Project details and codes can be found in https://github.com/ysangj/3-min-pytorch.

Natural Language Processing: Encoder-RMN Sequence to Sequence Model

New York, NY

November 2017 – December 2017

Implemented a machine translation model using the Encoder-Decoder model (Cho et al., 2014), and modified the original model by replacing the decoder with Recurrent Memory Network (Tran et al., 2016).

- The model was trained using IWSLT2016 and Multi30k English to German parallel corpora.
- Project details and codes can be found in https://github.com/ysangj/NLP_DeepLearning_final_project.

SKILLS & INTERESTS

Programming Languages: C, C#, Java, Python

Other Software: Tensorflow, PyTorch, Numpy, Scikit-Learn, Aspose.Cells, UNIX/LINUX, SQL, VBA

Language: English(fluent), Korean(native)