Sang Jun Yum

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• https://github.com/ysangj

EDUCATION

New York University   **New York, NY**
B.A. in Computer Science with Minor in Mathematics   September 2011 – December 2017
GPA: 3.42/4.00

WORK EXPERIENCE

Cello Capital Management   **New York, NY**
Application Developer   March 2018 – Present
Implemented and debugged Mortgage Backed Security Pricing software.
- Re-implemented company's outdated bond pricing batch processes with relatively modern and optimized technologies.
- Automated monthly mortgages rate computation, post trade profit and loss, and market data comparison processes.
- Automated data downloading process from outer sources (Bloomberg, Intex).
- Enhanced performance of analytic software of the company's operation department by introducing python's numerical computing/data visualization toolkits.

Oak Hill Advisors   **New York, NY**
Summer Intern, Application Development Department   June 2017 – August 2017
Implemented and debugged programs that automate generation of the company's fund management reports.
- Development was mainly done in .Net framework.
- Modified and optimized the performance of the company's financial report generation process. The modified code was released in the production level. After the release, the runtime of the process was significantly decreased.
- Successfully substituted Interop.Excel with Aspose.cell, which is better optimized .Net API.

Slidejoy   **Seoul, Korea**
Software Engineering Intern   July 2016 – September 2016
Assisted the senior engineer in implementing a click-expectation of news articles using neural net model.
- Assisted in implementing a sentiment analysis model that expects the click of articles by random users using Tensorflow.

Deloitte Consulting   **Seoul, Korea**
Summer Intern   July 2012 – August 2012
Participated in risk management consulting project of Hyundai Motors in a highly result-driven environment.

PROJECTS

3 Minute Deep Learning: Pytorch Flavor   **New York, NY**
                                                                                                                         April 2018 – Present
Co-Authorship of Pytorch guidebook, '3 Minutes Deep Learning: Pytorch Flavor' in Hanbit Media Company (http://www.hanbit.co.kr).
- Implemented fundamental and basic Neural Network models (DNN, RNN, GAN) for tutorial purposes.
- Project details and codes can be found in https://github.com/ysangj/3-min-pytorch.
- The publication is tentatively scheduled at February, 2019.

Natural Language Processing: Encoder-RMN Sequence to Sequence Model   **New York, NY**
                                                                                                              November 2017 – December 2017
Implemented a neural translation model using Sequence to Sequence (Cho et al., 2014) model and Recurrent Memory Network (Tran et al., 2016) model. The translation model was trained using GPU resources from NYU's HPC clusters.
- Project details and codes can be found in https://github.com/ysangj/NLP_DeepLearning_final_project.

SKILLS & INTERESTS

Programming Languages: Python, Java, JavaScript, C, C++, C#, Batch file, Shell scripting
Other Software: Tensorflow, PyTorch, Scikit-Learn, Numpy, Pandas, Aspose.Cells, UNIX/LINUX, SQL, Mongo DB, SVN, Git, Redis, ActiveMQ, Beautiful Soup, Selenium, Microsoft Power BI
Language: English(fluent), Korean(native)