

# Sang Jun Yum

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• <https://github.com/ysangi>

## 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

*Software 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- Re-implemented company's outdated bond pricing batch processes with relatively modern and optimized technologies.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 using .NET stack.
- Automated data downloading process from outer financial data sources (Bloomberg, Intex).
- Enhanced performance of analytic software of the company's operation department by introducing python's numerical computing/data visualization toolkits (Numpy, Matplotlib, Pandas).

### 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 batch 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/ysangi/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/ysangi/NLP\\_DeepLearning\\_final\\_project](https://github.com/ysangi/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)