

Sang Jun Yum

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EDUCATION

New York University

B.A. in Computer Science with Minor in Mathematics

GPA: 3.42

New York, NY

September 2011 – December 2017

WORK EXPERIENCE

Cello Capital

Application Developer

New York, NY

March 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

Summer Intern, Application Development Department

New York, NY

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

Software Engineering Intern

Seoul, Korea

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.

Deloitte Consulting

Summer Intern

Seoul, Korea

July 2012 – August 2012

Participated in risk management consulting project of Hyundai Motors in a highly result-driven environment.

PROJECTS

3 Minutes 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>). The publication is tentatively scheduled at August, 2018.

- 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>.

Natural Language Processing: Encoder-RMN Sequence to Sequence Model

New York, NY

November 2017 – December 2017

Implemented a neural translation model using Encoder-Decoder (Cho et al., 2014), and Recurrent Memory Network (Tran et al., 2016). The model training was done 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: C, C#, Java, Python

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

Language: English(fluent), Korean(native)