## YUNHO JEON

(631) 739-7875 // yunhojeon@nyu.edu // linkedin.com/in/yunho--jeon

## **EDUCATION**

B.S. in Financial Engineering       • Coursework: fixed income securities, options and futures, linear algebra, probability, ODE/PDE         • Honors/Awards: Daewoo Scholarship (Ranked #1 of 50 in Financial Engineering for 3 years)         EXPERIENCE         06/24 - 07/24       ALPHA BETA         07/24       Developed innovative return forecasting model for risk arbitrage strategy using random forest and DNN; attained 31% increase in explanatory power over existing methods         • Analyzed financial statements using large language model (LLM) with prompt engineering to predict future earnings; achieved 4% higher prediction accuracy than financial analysts'         • Designed Python package to automate LLM-based analysis using OpenAI API, receiving and processing LLM outputs into structured and usable data; enhanced processing speed by 4 times         02/24 - 07/24       STONY BROOK UNIVERSITY       Stony Brook, NY         Undergraduate Research Assistant (Python, Excel)       • Developed Python package to dynamically extract statistical factors that explain relationships between individual stock returns and characteristics using Instrumented PCA method         • Constructed investment strategy for statistical factors, maximizing Sharpe ratio of 1.5       • Performed periodic alpha research by analyzing fitted 1-PCA model over past 10 years; verified momentum effect through multiple linear regressions, obtaining alpha of 3% and p-value < 0.01			
M.S. in Mathematics in Finance       • Expected Coursework: data-driven modeling, stochastic calculus, optimization, derivative market, machine learning, scientific computing for finance, equity derivatives         08/22 - 05/24       STONY BROOK UNIVERSITY       Stony Brook, NY         B.S. in Applied Mathematics and Statistics       • Coursework: linear regression, line series analysis, numerical analysis, data mining         03/17 - 12/19       AJOU UNIVERSITY       Suwon, South Korea         B.S. in Financial Engineering       • Coursework: fixed income securities, options and futures, linear algebra, probability, ODE/PDE         06/24 - 07/24       ALPHA BETA       Tel Aviv-Yafo, Israel         07/24 - O7/24       ALPHA BETA       Tel Aviv-Yafo, Israel         08/24 - 07/24       ALPHA BETA       Tel Aviv-Yafo, Israel         08/24 - 07/24       ALPHA BETA       Tel Aviv-Yafo, Israel         08/24 - 07/24       ALPHA BETA       Tel Aviv-Safo, Israel         09/24 - 07/24       ALPHA BETA       Tel Aviv-Safo,	Expected 12/25		New York, NY
<ul> <li>Expected Coursework: data-driven modeling, stochastic calculus, optimization, derivative market, machine learning, scientific computing for finance, equity derivatives</li> <li>8700Y BROOK UNIVERSITY</li> <li>Stony Brook, NY</li> <li>B.S. in Applied Mathematics and Statistics         <ul> <li>Coursework: linear regression, time series analysis, numerical analysis, data mining</li> <li>Honors/Awards: Award of Honor (Graduated #1 of 600 in Applied Math &amp; Science department)</li> </ul> </li> <li>03/17 - 12/19</li> <li>AJOU UNIVERSITY         <ul> <li>Suwon, South Korea</li> <li>B.S. in Financial Engineering</li> <li>Coursework: fixed income securities, options and futures, linear algebra, probability, ODE/PDE</li> <li>Honors/Awards: Daewoo Scholarship (Ranked #1 of 50 in Financial Engineering for 3 years)</li> </ul> </li> <li>EXPERIENCE</li> <li>06/24 - 07/24</li> <li>ALPHA BETA Tel Aviv-Yafo, Israel Quanitative Research Intern (Python, Excel)         <ul> <li>Developed financial statements using large language model (LLM) with prompt engineering to predict future earnings; achieved 4% higher prediction accuracy than financial analysts'</li> <li>Designed Python package to automate L1.M-based analysis using OpenAI API, receiving and processing 1.I.M outputs into structured and usable data; enhanced processing speed by 4 times</li> </ul> </li> <li>02/24 - 07/24</li> <li>STONY BROOK UNIVERSITY Stony Brook, NY Undergraduate Research Assistant (Python, Excel)         <ul> <li>Developed Python package to quantically vartact statistical factors that explain relationships between individual stock returns and characteristics using Instrumented PCA method</li> <li>Constructed investment strategy for statistical factors, maximizing Sharpe ratio with L1 and L2 regularization and factor number optimization, achieved rolli</li></ul></li></ul>			
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<ul> <li>and knock-in, knock-out barriers</li> <li>Derived fair price of structured security by solving 2-dimensional BSM PDE with FDM</li> </ul>		<ul> <li>Derived fair price of structured security by solving 2-dimensional BSM PDE with FDM</li> </ul>	

## **COMPUTATIONAL SKILLS / OTHER**

Programming Languages: Python (Pandas, Numpy, Pytorch, Scikit-learn, SciPy), C++, Excel, SQL Languages: English (fluent), Korean (native)