Junyoep Park

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EXPERIENCE

Jul 2006-Present — **Credit Suisse, New York, USA, Global Proprietary Trading**
Quantitative trader/researcher. With mathematical and economical skills and knowledge, formulate and implement quantitative investment strategies on US/EU equity markets. Conduct research and analysis on market risk structure, portfolio constructions, and transaction cost/market impact models. Invented a statistical tool to detect early quant liquidation signal which predicted August 2007 quant sell-offs

Jun 2005-Aug 2005 — **Lehman Brothers, New York, USA, Equity Volatility Analytics**
Summer Internship. Worked at equity derivative quant desk. Invented pricing/hedging strategy of Index Correlation Swap. Advised traders on topics related to pricing and hedging of various equity linked derivative products.

Sep 2002-Dec 2005 — **Courant Institute of Mathematical Sciences, Teaching Assistant and Lecturer**
Courses that I taught are Calculus(2002), Advanced Calculus(2003), Quantitative Reasoning(2003), Ordinary Differential Equations(2004), Linear Algebra(2004), PDE for Finance(2005), Statistical Arbitrage(2005).

EDUCATION

Sep 2002-May 2007 — **Courant Institute of Mathematical Sciences, New York University, New York, USA**
PhD in Mathematics
PhD research topics - *How to choose optimal number of PCA factors using random matrix theory*

Mar 1998-Aug 2002 — **Korea Advanced Institute of Science & Technology, Daejeon, Korea**
B.S. in Mathematics
Course work covers university and master level mathematics and physics, computer sciences.

RESEARCH

May 2005-Feb 2007 — **Factor Selection and Signal Detection of Financial Correlations**
Co-work with Professor M. Avellaneda **Ph.D. Thesis Topic**
Development of Statistical Criteria for selection of latent factors and its application to construction of financial correlation matrix.

May 2004-May 2005 — **Dynamic Risk Factor Model for Correlation Structure of Large Financial Markets**
Co-work with Professor M. Avellaneda
Modelling the dynamics of correlations of large systems under the framework of Random Matrix Theory and Econometrics. Working paper.

HONORS

Sep 2002-May 2007	Henry McCracken Fellowship for distinguished Ph.D. candidates, New York University.
Aug 2002	Valedictorian, Summa Cum Laude, Korea Advanced Institute of Science & Technology.
Sep 2000-May 2007	Fellowship of Korea Foundation of Advanced Study.
Aug 2000	First place in Korea Mathematics Olympiad for university students.

SKILLS

Languages	Korean (mother tongue), English (Fluent), Japanese (Intermediate).
Computer	Programming languages: Basic knowledge in C/C++.
	Software: Matlab, Maple, LaTeX, Word, Excel.