Kevin (Sang Hyun) NOH

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT — **Los Angeles, CA**
Master of Financial Engineering — Expected Dec 2027

THE HONG KONG UNIVERSITY OF SCIENCE AND TECHNOLOGY (HKUST) — **Hong Kong**
Bachelor of Science in Data Science and Technology — Jul 2026

- Recipient of an Admission Scholarship – HKD 40,000
- Exchange program at Seoul National University (SNU), Fall 2024

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python (proficient), C++ (proficient)
- *Certifications:* CFA Level I exam (passed, May 2024)

EXPERIENCE

RIVERMAP — **Hong Kong**
Quant Researcher Intern — Jan 2026 – Apr 2026

- Researched risk-oriented allocation strategies conditioned on market regimes
- Implemented portfolio optimization pipelines handling covariance estimation and risk decomposition

KOREA UNIVERSITY MEDICAL RESEARCH LAB — **Seoul, South Korea**
Student Researcher in Department of Radiology — Sep 2024 – Jan 2025

- Led research as first author on an SCIE-indexed journal article published in *PLOS ONE*
- Developed an automated system for medical image scoring, achieving 93% classification accuracy using CNN architectures (EfficientNet) for a Ministry-funded AI research project

UPRISE INVESTMENT MANAGEMENT — **Seoul, South Korea**
Quant Researcher Intern — Sep 2022 – Dec 2022

- Launched the "DNDN Aurora Fund," a dynamic asset allocation strategy registered with Korea's robo-advisor testbed, working directly with the CFO on research design and strategy backtesting
- Developed a dynamic programming-based backtesting engine for global market data
- Achieved backtesting results of 10.10% CAGR and -11.33% maximum drawdown through systematic multi-asset diversification across equities, bonds, REITs, commodities, and gold ETFs

WIZPRESSO LIMITED — **Hong Kong**
Data Scientist Intern — Jun 2022 – Aug 2022

- Developed a fintech platform for ESG KPI extraction from HKEX corporate filings
- Applied Python-based NLP and regex parsing to extract ESG metrics from unstructured text and tables
- Managed and classified ESG and annual report data using SQL and pandas

PROJECTS

Portfolio Optimization using Modern Portfolio Theory and LSTM — **Spring 2022**
Independent Research Course at HKUST (A+)

- Estimated stock returns using an LSTM model to construct a low-risk, high-return portfolio, applying the efficient frontier in Modern Portfolio Theory using Python and historical market data

Three-Stage Filtering Strategy using MACD and Stochastic Oscillator — **Fall 2021**
Independent Research Course at HKUST (A+)

- Developed an algorithmic trading strategy using technical indicators to outperform buy-and-hold by identifying upcoming trends through analysis of long-term and short-term momentum
- Achieved backtesting results of 7.76% CAGR, outperforming the buy-and-hold strategy by 2.51%

ADDITIONAL INFORMATION

- *Activities:* Quant Team Analyst, HKUST KSA Research and Investment Strategy Society (KRISS), Jan–Jun 2022; collaborated with team members to conduct paper reviews and publish bi-weekly quant research papers
- *Military Service:* Sergeant, Administrative Specialist in ROK Army (Feb 2023 – Aug 2024)
- *Awards:* Hong Kong Mathematical Olympiad Open – Gold Honors for two consecutive years (2016, 2017)
- *Test Score:* TOEFL iBT – 113/120 (Aug 2020)
- *Languages:* Korean (native)