

# CHUNG IL LEE

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## EDUCATION

### Columbia University

Master of Science in *Computer Science*, GPA: 3.8/4.0

New York, NY

Aug 2021 – Dec 2022

### Northwestern University

Bachelor of Arts in *Economics* and *Mathematics*, GPA: 3.8/4.0

Evanston, IL

Jun 2018

Minor in *Computer Science*, Kellogg Certificate Program for Undergraduates in *Managerial Analytics*

## RELEVANT EXPERIENCE

### Ditect Lab, Columbia University

*Graduate Research Assistant*

New York, NY

Sep 2021 – Dec 2021

- Cleaned 1000+ tweets worth of data, and labeled them for Natural Language Processing models
- Developed NLP model that classifies the relevance to a topic and performs sentimental analysis

### DV Group LLC

*Quantitative Researcher/Software Developer, DV Trading*

Chicago, IL

Jul 2018 – Jun 2021

- Researched volatility of equity index futures during open and close of stock market to build a prediction model in Python
- Created and maintained C# program that collects real-time market data and makes real-time predictions using ML.NET
- Queried and collected live data using Rest API, WebSocket API, Selenium, and web scraping tools in .NET
- Analyzed seasonality in grains and livestock futures market to inform traders of potential change in market using Python

*Quantitative Trader, DV Trading*

Jun 2020 – Jun 2021

- Managed an automatic trading system and generated \$100K profit first 6 months and \$300K profit last 6 months
- Traded Equity Index, Fixed, FX, and Livestock futures using automatic trading system built in C++
- Designed and maintained a ML system that predicts optimal parameter for trading algorithms in Python and MS SQL
- Developed an app in C++ to backtest pcap data using same algorithms used in live trading

*Quantitative Analytics Intern, DV Trading*

Jun 2017 – Jun 2018

- Researched price movements during futures market reopens using raw time-series market data and R
- Utilized quantstrat in R to simulate and backtest algorithmic trading strategies utilizing historical market data
- Studied correlation of price movements of energy futures products overnight to discover trading opportunity
- Developed a program in C# to monitor crossed-market conditions and rate opportunities with random forest and R.NET

### Magnetar Capital LLC

*Data Analyst, Fixed Income Team*

Evanston, IL

Jun 2016 – May 2017

- Performed equity research and stock data collection of 2000+ firms to create a database by using Bloomberg and Capital IQ
- Managed universe of possible fixed income investments for portfolio managers in Excel using pivot table and Bloomberg

### Republic of Korea Army

*Military Translator, Third Republic of Korea Army (TROKA) Headquarters*

Yong-in, Republic of Korea

Nov 2013 – Aug 2015

- Served as head translator and administrative soldier in Education and Training Branch, Operations Division
- Managed and directed 10+ squad members in military trainings and exercises

## PROJECTS

### Smart Reading

- Designed and developed a social media application for users to store and share reading journals using Flutter and Firebase
- Implemented Google Books API to enable users to search for books to store

### Classification of Trump's Tweets' Impacts on Financial Markets

- Collected President Trump's tweets since inauguration, and performed data cleaning and feature engineering
- Utilized classification algorithms to analyze and predict tweets' impact on S&P 500 index futures

## TECHNICAL SKILLS

**Computer** C#; Python; R; Go; C++; JavaScript; Flutter; SQL; Stata