

Tze How Lee

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EDUCATION

SINGAPORE UNIVERSITY OF TECHNOLOGY AND DESIGN

B. Eng, ISTD Pillar

May 2016 to Sep 2019

CGPA: 4.77/5.0 (summa cum laude)

- SUTD Distinguished Undergraduate Scholarship - 2 in total cohort
- SUTD Honours List (Dean's List Equivalent) - A.Y. 2016/2017, 2017/2018, 2018/2019
- Singapore Computer Systems Excellence Award

MASSACHUSETTS

INSTITUTE OF TECHNOLOGY

SUTD-MIT Global Leadership Program, Jun 2017 to Aug 2017

- 12 selected from 440 students for MIT summer exchange program

NUS HIGH SCHOOL OF MATH AND SCIENCE

NUS High Diploma (High Distinction)

Jan 2008 to Dec 2013

- Honours in Physics, Biology, Chemistry | Major in Mathematics

SKILLS

PROGRAMMING LANGUAGES

Python • C • JavaScript • TypeScript

FAMILIAR TECHNOLOGIES

Linux • Kubernetes • Ethereum • PostgreSQL • Node.js • vue.js • React • d3.js • Docker • LaTeX

DATA SCIENCE

Jupyter • sklearn • numpy • pandas • matplotlib

FINANCE

Bloomberg (Terminal and Excel/Python APIs) • Options Pricing • Portfolio Risk Analysis

WORK EXPERIENCE

SOFTWARE ENGINEER | CITADEL

Dec 2022 - Current, Full-time

- Currently working on the Citadel Enterprise Data team as a Data Reliability Engineer.

SOFTWARE DEVELOPER | SQUAREPOINT CAPITAL

Jun 2020 - Nov 2022

- Worked with quantitative researchers to develop robust and performant data pipelines for numerous timeseries datasets.
- Designed and built a full-stack universe management microservice (FastAPI/Alembic, React) to allow dynamic parametrization of outgoing API requests for over 1 million unique datasets.
- Deployed and maintained on-premise implementation of Sentry, an open-source monitoring tool (Kubernetes, Helm).
- Contributed to development of internal data ingestion infrastructure, improving user experience, data ingestion speed, and load distribution.

QUANTITATIVE DEVELOPER | NOVALUX INVESTMENT MANAGEMENT

Dec 2018 - Feb 2020, Internship & Full-time

- Designed and implemented data pipeline with numerous data sources for purposes of backtesting, portfolio monitoring, and report generation.
- Built internal portfolio management system, with UIs (Flask, Vue/MaterializeCSS) for non-technical users' input of trades and relevant metadata.
- Sped up various internal tools by 80% by implementing parallelization of I/O bound daily processes.

SELECT ACHIEVEMENTS AND PROJECTS

SUTD 50.021 ARTIFICIAL INTELLIGENCE | BEST PROJECT AWARD

Jun 2019 - Sep 2019, OpenAI Gym: Car Racing

- Developed unique imitation learning approach that achieved generalized state-of-the-art training score with 90% reduction of training time.
- CNN-based model analyzed using Layer-wise Relevance Propagation to visualize spatially significant input regions on a frame-by-frame basis.
- Awarded the EPS Computer Systems AI Award alongside a \$750 cash prize for Best Project in a cohort of over 120 students.

PROJECT JESSICA | OUTSTANDING CONTRIBUTION TO PILLAR AWARD

Nov 2018 - Feb 2019, Robotics

- Robotics Open House showcase for SUTD; Used 6-axis robotic arm to interface between end-users and an automated coffee machine.
- Interfaced with the Robot Operating System (ROS) stack for motor control, and built a Flask web-application for operator convenience of functionality.
- Implemented I/O for overall systems control: Coffee capsule detection, machine activation, etc. via serial communications with an Arduino UNO.