Chan-Ho Suh

csuh.web@gmail.com
xxx - xxx - xxxx
New York, New York
chanhosuh

Education

- **BA**, Cornell University, cum laude in mathematics, May 2001
- **PhD**, University of California at Davis, mathematics, Dec 2007
- **MS**, Rutgers, mathematical finance, Jan 2014

Employment

- **Curve DAO**
  April 2022 - current, *Software Engineer / Researcher*
  - Develop Python package for simulating risk-reward scenarios for Curve pools.
  - Advise protocols in managing risk-reward of exposures often in 10-100m USD.
  - Provide analysis and smart contract auditing to risk team as needed.
- **APY Finance**
  Aug 2020 - Aug 2022, *Lead engineer, smart contracts and backend services*
  - Created and deployed contracts controlling $80M TVL (Solidity and Ethers/Hardhat).
  - Architected unique system to securely manage and valuate a portfolio of Convex positions.
  - Created and maintained backend calculations and REST services.
- **Capital One**
  Apr 2019 - Nov 2020, *Senior engineer / tech lead*
  - As hands-on lead for Python-based data lake access, planned roadmap, created work items, established best practices in coding and testing.
  - Collaborated cross-functionally with data scientists and ML group to craft requirements for diverse environments from laptops to distributed clusters.
- **LoanStreet Inc.**
  Mar 2018 - Feb 2019, *Senior software engineer in financial technology*
  - Re-architected loan syndication tech stack using domain-driven design.
  - Managed team of 4, gathered requirements, set best practices for code quality, Git, and CI.
  - Wrote Docker files and Python libraries for event-sourced microservices using RabbitMQ.
- **MIO Partners** (McKinsey & Co subsidiary)
  Mar 2016 - Feb 2018, *Quant developer for trading*
  - Created Python-based portfolio management tools used interactively for analysis and as components in report-generation processes deployed in Docker containers.
  - Created and maintained daily trading opportunity charts reviewed by CEO. Data was processed from a variety of sources including emails and databases.
- **JP Morgan Chase**
  Mar 2015 - Mar 2016, *Quant developer for regulatory capital*
  - Automated Excel and Access-based manual processes as robust server processes, with event-driven GUI, using proprietary Python-based environment (Athena).
  - Frequent communication and signoffs from business users were required, with careful documentation showing accuracy of results.
- **Nomura**
  Feb 2014 - Mar 2015, *Front office developer for electronic trading*
  - Created low-latency order book generator that used Tibco Rendezvous to aggregate market-data and pricing and communicate with smart order router and GUI (Java/Linux).
  - Primary maintainer of automated market-maker for USD swaps and swap futures.
  - Created a FIX trade feed from ION trading platform into trade management system.
- **University of California, Davis**
  2012 Lecturer
  Head instructor for courses in calculus, linear algebra, and probability
- **Bard College**, BHSEC program
  2009 - 2011, Assistant Professor
  Oversaw the development of accelerated math curriculum for early college program.
- **University of Victoria**
  2008 - 2009, PIMS Postdoctoral Fellow
  Conducted mathematical research in low-dimensional topology

Personal

- Naturalized U.S. Citizen; moved to the U.S. at age eight.