Chan-Ho Suh

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chanhosuh

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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

- **Capital One**
  Apr 2019 - current, *Principal software engineer*
- **LoanStreet Inc.**
  Mar 2018 - Feb 2019, *Senior software engineer in financial technology*
  - Re-architected loan syndication tech stack using domain-driven design to faciliate interaction with the business and ensure closer adherence to business rules
  - Created and managed GitHub issues for team of 4 developers. Engaged in business-driven development testing with project manager.
  - As hands-on lead, wrote core Python libraries for event-sourced microservices which communicated via RabbitMQ and REST, created Docker configurations, and set standards from writing and testing code to Git workflow and continuous integration
- **MIO Partners** (McKinsey & Co subsidiary)
  Mar 2016 - Feb 2018, *Quant developer for trading*
  - Created Python-based portfolio management tools which are used interactively for analysis and as components in report-generation processes deployed in Docker containers.
  - Created and maintained daily trading opportunity charts reviewed by the CEO. Data was processed from a variety of sources including emails and databases.
  - As project manager, gathered requirements for a web app (React JS and Python), coded back-end computations, and managed two front-end developers.
- **JP Morgan Chase**
  Mar 2015 - Mar 2016, *Quant developer for regulatory capital*
  - Automated Excel and Access-based manual processes as robust server processes using proprietary Python-based environment (Athena).
  - Worked on back-end processes and event-driven GUI design, following the Agile methodology, including thorough test coverage.
  - 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 a 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.
- **Nomura**
  2013, *Intern for equities connectivity team*
- **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

Skills & Abilities

- Programming languages: Python (4 years), Java (1.5 years)
- Work experience in a Linux server environment, using Unix tools (grep, awk, sed, vi(m), etc.)
- Able to digest new quantitative literature from a top-down, conceptual viewpoint

Fellowships

- Pacific Institute for the Mathematical Sciences Postdoctoral Fellowship
- National Science Foundation VIGRE Fellowship (4 years)

Personal

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

April 2, 2019