Chan-Ho Suh

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Education

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

Highlights

- o built and maintained production systems handling large amounts of funds
- worked in multiple jobs with strong testing culture

Employment

APY Finance

Aug 2020 - current, Blockchain development & devops

Created contracts and deployments for governance token and liquidity mining with 80 million USD in total value locked.

Capital One

Apr 2019 - Nov 2020, Senior engineer / tech lead

- As hands-on lead for Python-based access to data lake, plan roadmap, create work items, maintain best practices in coding and testing.
- Collaborate cross-functionally with data scientists and machine learning group to gather requirements for environments ranging from laptops to distributed clusters.

o LoanStreet Inc.

Mar 2018 - Feb 2019, Senior software engineer in financial technology

- Re-architected loan syndication tech stack using domain-driven design.
- Managed work items for a team of 4 and gathered requirements.
- As hands-on lead, wrote core Python libraries for event-sourced microservices communicating through RabbitMQ & REST, created Docker configurations, and set standards from code quality to Git workflow and CI.

o 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.

o 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 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

o University of California, Davis

2012 Lecturer

Head instructor for courses in calculus, linear algebra, and probability

o 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

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