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

Employment History

LoanStreet Inc.

2018 - current, Software engineer for financial technology

- Gather and translate requirements for loan origination and trading business.
- Rebuild Django backend with greater accuracy and scalability as primary objectives.
- o MIO Partners (McKinsey & Co subsidiary)

2016 - 2018, Quant developer for trading

- Designed Python-based portfolio management tools following object-oriented principles.
 Tools 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

2015 - 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.

o Nomura

2014 - 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

Skills & Abilities

- o Able to self-manage and rapidly iterate while gathering and updating requirements.
- o Programming languages: Python, Java, C
- Work experience in a Linux server environment, using Unix tools (grep, awk, sed, vi(m), etc.)
- o Able to digest new quantitative literature from a top-down, conceptual viewpoint

Papers

- o "Boundary-Twisted Normal Form and the Number of Elementary Moves to Unknot", *New York J. Math* 18 (2012) 389-408.
- "The Unknotting Problem and Normal Surface Q-Theory", *Journal of Knot Theory and Its Ramifications*, accepted for publication

Fellowships & Scholarships

- o Pacific Institute for the Mathematical Sciences Postdoctoral Fellowship
- National Science Foundation VIGRE Fellowship (4 years)
- o Rutgers MSMF Gary Chropuvka Scholarship Award

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