

Clement Lee
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Education

Princeton University *Computer Science, B.S.E*, 3.67 GPA 2013–2017

Graduated *cum laude* and performed two years of independent research. Coursework included Distributed Systems and Artificial Intelligence.

New York University *Mathematics, M.S.*, 3.82 GPA 2019—

Studying applied mathematics. Anticipated completion in Dec 2021.

Experience

Software Developer *Two Sigma Securities* 08/17—

- Rebuilt key research infrastructure with focus on reliability and performance.
- Maintained a distributed trading system.
- Led construction of a novel data framework to process trading events and market data.

Software Intern *Two Sigma* 06/16–08/16

Developed financial software to improve modeller productivity.

Foundry Intern *Microsoft* 06/15–08/15

Full-stack development on a variety of technologies and interfacing with Microsoft APIs.

R&D Software Intern *Bloomberg* 06/14–08/14

Researched and developed natural language processing algorithms to automate live text analysis and question answering in C++ and Python.

Projects

see github.com/clementlee for more details.

Self-Optimizing Networks *Senior Thesis, Princeton*

Researched dynamic sizing algorithm to optimize learning capacity against overfitting in deep neural networks.

Machine Learning Seminar *Junior Independent Work*

Examined different techniques of pruning large-scale neural networks without sacrificing accuracy.

Skills

Programming Fluent in Java and Python, and other languages as needed such as Groovy. Interested in Rust and Julia. Frequent usage of common tools like Git and Bash/UNIX shells.

Data Science Experience in Pandas and Spark, and supporting Jupyter usecases. Interested in high-performance analytics on datasets of all sizes.

ETL/Data Pipelines Built and maintained an ETL framework for large-scale data.

Machine Learning Prior deep learning research using Tensorflow and Torch. Supported financial modelling using XGBoost and decision trees.