Clement Lee

clementlee0@gmail.com

(801) 289-6300

EDUCATION

Princeton University *B.S.E. Computer Science,* 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 *M.S. Mathematics,* 3.82 GPA   2020—

Studying applied mathematics. Anticipated completion in Dec 2021.

EXPERIENCE

Algo Engineer *Hudson River Trading*   09/21

Pending start.

Software Developer *Two Sigma*   08/17–09/20

On garden leave since 09/20.

- Rebuilt key research infrastructure with focus on reliability and performance.
- Built a new data framework and monitoring platform to process market data.
- Developed a Kafka-based pipeline for processing and distributing trading events.

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.

PROJECTS

See github.com/clementlee for more details and personal projects.

Long-duration ODE Solvers   *Masters Thesis, NYU*

Ongoing work in long-term dynamics of differential equation solvers.

Self-Optimizing Networks   *Senior Thesis, Princeton*

Researched sizing algorithms to optimize learning capacity against overfitting in deep networks.

SKILLS

Programming Fluent in Java and Python, as well as common tools like Git and Bash/UNIX. Interested in Rust and Julia.

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

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