

# Han Liang Wee, Eric

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To: **Citadel Securities**  
Ms. Tanisha McOmber  
tanisha.mcomber@citadel.com

Tuesday 13<sup>th</sup> September, 2022

Dear Ms. Tanisha,

Thank you for our conversation at ICML 2022 in Baltimore, Maryland, USA.

I am studying for a Ph.D. in AI/Machine Learning and am on track to graduation in *Aug 2023*. I am interested in an internship at Citadel Securities, Singapore from *November 14, 2022 - February 5, 2023*, spanning *12 weeks*.

My research tackles problems in Gaussian Process optimization, such as high-dimensionality, large datasets, and robustness considerations. I have first-author publications in peer-reviewed premier conferences such as AAAI and ICML. I am interested in applying Artificial Intelligence, my research and programming skills to challenging problems in Citadel Securities, Singapore.

Apart from Artificial Intelligence research, I am also interested in digital assets. I believe asset tokenization and blockchain technology will open new use cases in the finance industry. I am especially drawn to Citadel Securities, Singapore, due to its market-making activities in digital assets. I hope to be able to apply my skills specifically in that area.

Thank you for your consideration.

Regards,  
Eric Han