

Thomas S. Lee

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EDUCATION

The University of Texas at Austin

Ph.D. in Finance

Austin, TX
(Expected) Aug 2025

Korea University

B.B.A. | B.S. in Business Administration and Statistics

Seoul, South Korea
Feb 2018

EXPERIENCE

BGF Retail

Project Intern

Seoul, South Korea
Dec 2016 – Feb 2017

- Designed a store classification system using customer sales data and machine learning, helping managers optimize product selection and boost revenue.
- Applied unsupervised machine learning techniques (e.g., K-means clustering) to segment stores based on customer demographics and purchase trends.
- Presented insights to senior leadership, including the Executive Director, supporting product and inventory strategies.

The University of Texas at Austin

Graduate Researcher

Austin, TX
Sep 2018 – Present

- Built A/B testing frameworks and causal inference models (DiD, IV) using panel data (160M+ students) to evaluate the impact of capital spending on student outcomes.
- Processed large-scale datasets (e.g., 110GB+ CRSP Mutual Fund, 40GB+ municipal bond data) using SQL, Python, SAS, and Stata.
- Automated data collection via web scraping and text parsing for over 1M+ bond features and 1.2M+ credit ratings.
- Developed asset pricing models to estimate the effect of state income taxation on municipal bonds using numerical optimization (e.g., differential evolution).
- Presented research at academic conferences (e.g., FMA 2024), communicating advanced statistical analysis to broad audiences.

The University of Texas at Austin

Teaching Assistant – Quantitative Investment Management (FIN 372)

Austin, TX
Jan 2021 – May 2024

- Mentored students in Python-based trading strategy development, backtesting, and portfolio optimization.
- Guided debugging and final project preparation, covering factor investing, statistical arbitrage, and risk modeling.

The University of Texas at Austin

Instructor – Investment Management (FIN 367)

Austin, TX
Jun 2021 – Jul 2021

- Taught investment management with interactive tools and real-world examples, earning strong evaluations (80%+ positive, 4.6/5 accessibility).

Texas Education Agency

Independent Researcher

Austin, TX
Feb 2022 – Present

- Designed DiD-based 2SLS IV models to assess the effect of debt relief on student achievement using state-led debt programs.
- Analyzed large-scale education data (160M+ students) with Stata and Python, finding a 0.12 SD increase in math scores from a \$1,000/pupil capital increase.

TECHNICAL SKILLS

- Programming Languages:** Python, SQL, SAS, Stata, R, Excel
- Quantitative Methods:** Causal Inference (DiD, RDD, IV, Synthetic Controls, Propensity Score Matching), A/B Testing, Experimental Design, Machine Learning, Advanced Econometrics, Time-Series Modeling, Agent-Based Modeling, Panel Data Analysis, Unstructured Data Analysis