

YEN-TING LEE

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SKILLS

Programming Python, C, C++, Java, Pytorch, Mongo DB, SQL, Hadoop, MapReduce, Bash Script
Machine Learning Nerual Networks, Natural Language Processing (NLP), Natural Language Generating
Development Git, Scrum, Distributed System, Product Delivery, System Design, Object Oriented Design

WORK EXPERIENCES

Point72 July 2019 - May 2023
Software Engineer

- Designed and delivered internal libraries, reducing model execution time by 50% and enhancing code readability.
- Developed a high-performance portfolio optimizer in C++, enabling faster trades and doubling returns.
- Scaled up a trading system to support entry into new markets, driving a 10% increase in trading volume.

Research Analyst II

- Achieved over 2% profit in live trading by applying machine learning, NLP, and statistical analysis to finance datasets.

WorldQuant Jan 2019 - Feb 2019
Research Analyst Intern

- Best Presentation Award
- Financial data research based on websim platform.

GameMind July 2017 - May 2018
Software Engineer

- Led the development of a machine learning solution, empowering customers to effectively profile their target audience.
- Designed and developed the data-end system for Peekur, the core product of an early-stage startup.
- Designed and delivered a multi-threaded data pipeline to collect, tag, classify and store text data efficiently.

TrendMicro Jul 2016 - Aug 2016
Software Engineer Intern

- Modeled a malware detector based on cutting-edge machine learning methods and achieved 0.98 AUC.
- Delivered several data pipelines based on Hadoop framework.
- Modeled a text classifier to summarize customer's feedback for future product improvement.

PUBLICATION AND PROJECT

Conditional Sentence Rephrasing without Parallel Training Corpus 2022 IEEE ICMEW
Y. -T. Lee, C. -T. Li and S. -D. Lin pp. 1-1, doi: 10.1109/ICMEW56448.2022.9859385.

- Developed a novel variational auto-encoder and demonstrated its ability to conditionally rephrase sentences.

Outdoor Caring Cane February 2017
2nd Place, Sigfox Hackathon

- Prototyped a motion detector for the elderly using IoT accelerometer sensors, built from scratch in 51 hours.

EDUCATION

National Taiwan University (NTU) Sep 2017 - Jun 2019
Master of Science in Computer Science and Information Engineering GPA: 4.11/4.3

National Taiwan University (NTU) Sep 2013 - Jun 2017
Bachelor of Science in Computer Science and Information Engineering GPA: 4.13/4.3

- Double Major: Finance
- Award: Dean's List Award (2 semesters)