CHENG-YEN **MIKE LEE**

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EDUCATION

The Wharton School
University of Pennsylvania

M.B.A. Candidate – Marketing and Operations Management — Expected 2016
- Delivered fundraising and growth road map for the Castleman Disease Collaborative Network by developing marketing/SEO and content strategy with a community consulting team
- Modeled online traffic in an analytics team to drive patient/HCP engagement for Digitas Health
- *Co-President*, Wharton Data & Analytics Club; *VP of Technology*, People Analytics Conference; *Analytics and Digital Monetization*, Wharton Journal; *Member*, Tech Club, Innovation & Design Club

Princeton University
Princeton, NJ

B.S.E. – Electrical Engineering — Sep 2003 – Jun 2008
- Received certificate from the *Program in Applications of Computing*
- Co-author on 2008 ACM CoNext Conference paper, after simulating distributed virtual networks

EXPERIENCE

Citi Research
New York, NY

Vice President – Portfolio Analysis & Quantitative Strategy — Aug 2010 – Jul 2014
- Attracted 600 institutional clients to the Citi Velocity portal within two weeks by coordinating technology and marketing teams to develop and launch a new asset allocation product
- Generated the first-ever research P&L and fulfilled a senior management mandate by working across research, implementation, and sales teams to develop credit analytics for The Yield Book
- Increased data coverage by 60% and improved accuracy of CLO trading desk valuations by engaging vendors, managing developers, and designing a system to aggregate $1.5MM of loan data feeds
- Built client relationships with the top seven global asset managers by managing the technology platform and rotating quant analysts to build data-driven models and publish research

Citigroup
New York, NY

Analyst – Quantitative Trading and Analysis Program — Jun 2006 – Jul 2010
- Enabled targeted daily risk management decisions for the senior management team by building a risk factor model for all equity principal strategies portfolios using Arbitrage Pricing Theory
- Accelerated weighting process time by 92% by building an automated factor generation system for a $150 x $150 MM long/short equity proprietary trading portfolio
- Reduced the firm's earnings volatility by quantifying corporate loan liquidity and introducing version control to the development of a new model able to price Citi's $1+ trillion loan book

Merrill Lynch
Hopewell, NJ

Intern – Technology Summer Analyst Program — May 2005 – Aug 2005
- Improved user experience for a product lifecycle system by integrating graph-based navigation
- Led a team of five to develop and present a simplified securities setup process to management

PROJECTS

- Created a name-based company ID mapper using Wikipedia via OpenSearch, outperforming string parsing methods
- Built an NHL hockey stats database by parsing play-by-play data, developing analytics tools to support blog posts
- Designed an interface for the "Durak" card game, connecting to a friend's server program using TCP networking
- Made *AsterRaider* – a game with 3D-modeled graphics, particle effects, and sound – to learn design patterns

SKILLS

- **Quantitative:** optimization, simulation, regression, factor selection, clustering, time series *(Matlab, R)*
- **Data-Driven:** ID mapping, heuristics-based validation & cleanup, reporting & visualization *(SQL, VBA)*
- **Technical:** object-oriented programming, web development, data & analytics systems *(Java, Python, PHP)*

INTERESTS

- **Activities:** road trips, hiking, historical & science fiction, world music, online communities, board & sim games
- **Journaling:** keeping daily logs of ideas (technology, design, insights), memorable dreams, and notable news