

ZACHARY LEE

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<https://github.com/Ranothil>

WORK EXPERIENCE

Pareto Technologies *multi-strategy systematic digital asset manager*
Chief Technology Officer

New York, NY
May 2023-present

- Facilitated ledger and transaction reconciliations from Gemini and Kraken APIs for investor reports.
- Improved flagship strategy via market impact analysis, universe selection, and feature denoising.

Contact: Junaid Ghauri – (443) 860 1055 – junaid@paretotechnologies.com

Self-Employed

Software Consultant / Advisor

NY, Miami, Thailand, SK

Jun 2021 – present

- Architected **Python + Rust** stack for a systematic digital asset fund including a performant, event-driven backtester, **L2 order book data** caching routines, **3 HFT** stat arb strategies, Binance API integration.
- Developed macroeconomic and mean reverting fractal trading models for a **\$10M** systematic equities fund.
- Advised joint venture between Platinum Bay NFT and a **\$110M** Wyndham franchise in Phuket, Thailand, organized a full-day presentation and property tour for prospective investors in the RWA proof of concept.

Contact: Colin Jacobs - (310) 902 8831 and Jovanni Zhang (857) 269 8965

Lucena Research *is an artificial intelligence financial technology company.*

Atlanta, GA

Quantitative Research Intern

May 2020 – Jun 2021

- Researched, coded, backtested, optimized, and deployed quantitative long/short equity, ETF statistical arbitrage, and Reinforcement Learning position sizing models, receiving cumulative allocations of \$20M.
- Created monetizable alternative financial data offerings for clients including Equifax, ADP, and Benzinga by identifying and validating investment alpha using Machine Learning and Natural Language Processing.
- Utilized logistic regression, neural networks, vector space models, principal components analysis, VADER, NLTK, naïve bayes, locality sensitive hashing, and receiver operating characteristic curves on client projects.

Contact: Stuart Colianni – (574) 367 1922

TinyCircuits *is a maker of tiny open-source electronics.*

Akron, OH

Computer Science Intern

May 2019 – Sep 2019

- Developed C++ software for new TinyCircuits SAMD21 Arduino-based processors, the \$40,000 Whisker Sensor Kickstarter launch, and displays for the Detroit Maker Faire.
- Designed Internet of Things (IoT) products for customers using Blynk, Google APIs, and SQL databases.
- Authored DIY project articles to encourage electrical enthusiasts to use TinyCircuits hardware.

Contact: Ken Burns – kburns@akrosense.com

Area Wide Protective *is America's traffic control leader.*

North Canton, OH

Data Analyst Intern

May 2018 – Sep 2018

- Performed data cleansing duties on 1m+ records through the use of BI software.
- Conducted cost benefit analysis which resulted in over **\$40,000** worth of business efficiencies in a single business region: an ROI of 3:1 on my employment cost.
- Interfaced with Google Maps API using Excel VBA to determine company vehicle geofence effectiveness.
- Presented cost benefit analysis to executive team members, without the use of jargon, in a formal setting.

Contact: Sam Myers – smyers@awptraffics.com

EDUCATION

University of Rochester – Hajim School of Engineering

Rochester, NY

Bachelor of Science in Computer Science; Business Minor

Class of 2021

- Cumulative GPA: 3.8/4.0; Major GPA: 3.9/4.0
- Relevant Coursework: Calculus I,II,III, Linear Algebra, Data Mining, Data Structures and Algorithms, Micro and Macroeconomics, Accounting I,II, Discrete Math, Probability, Artificial Intelligence, Statistical NLP

ADDITIONAL INFO – *Graduated HS at 14; 36 ACT; Quant Finance Club President @ UR; Languages: Python, Rust, C++, Java, C. Bloomberg Certified.*