

Greg Kaye

Melbourne, Florida

github.com/gkaye

greg.james.kaye@gmail.com

(301) 473-2132

Experience

Quantitative Investing

May 2021 – Present

Software Engineer with a Focus on Data Science

- Developed tools for evaluating trading models, including custom backtesting software, analytical dashboards, and real-time trading tools. Utilized Python, Jupyter, Dash, Pandas, Numpy, Plotly, and Matplotlib.
- Conducted research to develop and test hypothetical alpha opportunities, refining strategy parameters based upon statistical analysis.

Capital One

Jan 2020 – May 2021

Senior Software Engineer

- Implemented, tested, and deployed numerous new features and enhancements for Capital One's customer facing credit card application platform, positively impacting millions of users. Utilized React and Node.js.
- Designed, implemented, and performed A/B testing to significantly increase application completion rates.
- Architected, implemented, tested, and deployed a scalable backend application from the ground up to securely collect and process sensitive user data. Utilized Python, AWS Lambda, Kinesis, and S3.

Intelligent Automation

Dec 2018 – Dec 2019

Full Stack Software Engineer

- Trained and mentored junior programmers in programming methodologies and best practices. Supported hiring and on-boarding. Performed code reviews.
- Architected, implemented, tested, and deployed a React application for searching, filtering, and viewing historical alerts within the Argus Perimeter Security System.
- Architected, implemented, tested, and deployed camera functionality for Argus. Implemented a REST microservice for storing, managing, and retrieving images at global scale. Implemented logic to synthesize camera data with other sensor inputs to generate actionable alerts. Implemented front-end for picture viewing and system configuration.

Intelligent Automation

Dec 2016 – Dec 2018

Software Engineer

- Designed and implemented GPS target tracking for Argus. Implemented logic to classify and filter false positive alerts generated by trusted parties.
- Designed and implemented a system to establish phone calls between guards on patrol and an operator for Argus.
- Designed and implemented drone functionality for Argus. Implemented API for retrieving telemetry and commanding drone. Implemented corresponding frontend components, allowing users to dispatch the drone to the desired location.

Intelligent Automation

May 2016 – Dec 2016

Software Engineering Intern

ViaSat

Jun 2013 – Sep 2013

Software Engineering Intern

Skills

Languages	Front End	Back End	Databases	Data Science	DevOps	AWS
Java	React	Spring	Postgres	Jupyter	Docker	Lambda
Python	Swing	Node.js	MySQL	Dash	Kubernetes	EC2
JavaScript	Material UI	Kafka	Cassandra	Pandas	Ansible	Kinesis
C++	AntD	JAXB		Numpy	Jenkins	S3
Bash		Swagger		Plotly		RDS
		Hibernate		Matplotlib		DynamoDB

Education

University of Maryland - Baltimore County

Graduated Dec 2016

B.S. in Computer Science