

Jason E. Aten

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<https://github.com/glycerine/cv>

Education

University of California, Los Angeles 2008

Ph.D. in Biomathematics (statistical genetics focus: Learning Bayesian Networks, application to atherosclerosis)

University of Washington, Seattle 1998

B.S. in Computer Science

Open Source Software Portfolio in Go (Golang)

- <https://github.com/glycerine/rbook> and <https://github.com/glycerine/embedr> - author, embed R into Go.
- <https://github.com/glycerine/gocortado> - author, port of python Gradient-boosted Decision Tree package to Go.
- <https://github.com/glycerine/zygomys> - author, pure Go embedded scripting Lisp. 1.4k stars.
- <https://github.com/glycerine/greenpack> - author, high performance serialization.
- <https://github.com/glycerine/goq> - author, distributed job scheduler.
- <https://github.com/glycerine/sshego> - author, ergonomic crypto/security library for programatic SSH tunnels.
- <https://github.com/RoaringBitmap/roaring> - contributed Run-Length-Encdoing compression to Daniel Lemire's Roaring bitmaps in Go.
- <https://github.com/gjit/gi> - author, Go-to-LuaJIT translator and REPL. Fuses the LuaJIT just-in-time trace-compiler with a port of the GopherJS (Javascript-to-Go) front end to Lua.
- <https://github.com/glycerine/go-sliding-window> - author, implementation in Go of the famous sliding-window-protocol (the basis for TCP) for reliable streaming.

Experience

Software Developer and Data Scientist. Financial time series focus; my firm. 2018 – Present.

- Futures and options trading research. Backtesting, simulation, machine learnign software. Technical analysis pipeline. Futures, Black-Scholes; greeks; numerical optimization and coding; Go, Docker.

Senior Software Engineer. Molecula, Inc. Austin, TX. 2020-2021.

- Go (Golang) development of a bitmap-based database backend, the commercial version of Pilosa. Implemented transactions and benchmarking framework.

Principal Engineer. SauceLabs, San Francisco, CA. 2016 – 2017.

- Time-series and analytics, Elasticsearch for full text search, Golang. I built highly-available distributed systems.

Principal Engineer Betable. San Francisco, CA. 2015 – 2016.

- Time series analysis of online gambling behavior. Golang. Kafka. Zookeeper.

Senior Software Developer. Voleon, Berkeley, CA. 2015.

- Software infrastructure for quantitative trading and research. Data analysis. Software in Go..

Software and Machine Learning Engineer. Rackspace. San Francisco, CA. 2014 – 2015.

- Work with a team of fraud fighting ninjas at the Mailgun email division.

Senior Quality Engineer. Palantir Technologies, Palo Alto, CA. 2012 – 2013.

- Testing and software testing automation

Quantitative Researcher. RGM Advisors, LLC. 2008 – 2011.

- High Frequency Trading quantitative researcher. European Equities focus.
- Quantitative modeling, execution strategies.
- Mentoring and development of research staff
- R, C++

Software Developer. Rosetta Inpharmatics. Kirkland, WA. 1999 - 2000.

- C++, Linux cluster management. Hierarchical clustering implementations.
- Oracle database connectivity, Matlab MEX (C++) code.