Yatin Kapur

yatinkapur.com | yatin.aol@gmail.com

Skills	C++, KDB+/Q, Python, SQL, JavaScript

Experience

Citadel Securities, Software Engineer   **New York City,** Sept 2022 - Present
- Part of Citadel Execution Services team, building trading platforms using C++ and KDB
- Lead dev in the build out of the Credit Market Making platform, leveraging existing execution services tech to onboard 4+ venues, and 100+ client accounts, and becoming one of the market leaders in execution services within two years of launch
- Responsible for understanding pre and post trade controls, internal and external market access constraints and regulations, and interfacing with sales, trading, and L&C to build a platform that experiences 99.99%+ uptime and minimal client issues
- Act as tech lead to design new workflows to continually seek more monetization opportunity at the top of the funnel; for example new venue onboarding, richer communication protocol with clients, expanding internally tradable universe, and building real time observability tools for systematic trading to identify gaps

Wish, Data Scientist   **Toronto,** Oct 2021 - Sept 2022
- Part of Supply Data Science team, working on merchant onboarding projects
- Developed a scalable entity resolution model for over 1.8M merchants on the platform
- Refactored merchant identity reporting process with metrics to quantify marketplace changes

Wish, Data Analyst Intern   **Remote,** Jan 2021 - Apr 2021
- Returned to the Data & Relevancy team, worked primarily with Python, Go, and SQL
- Developed model to identify express eligible product, directly contributing to revenue growth
- Implemented Go API to optimize pickup locations for products near a user within 2-10KM

Wish, Data Analyst Intern   **San Francisco,** Jan 2020 - Apr 2020
- Part of the Data & Relevancy team, worked with Python, Kubernetes, and PostgreSQL
- Built and deployed Apache-Superset on Kubernetes for Business Intelligence team
- Designed Vault configuration to enable secure communication of data with K8 clusters

The Globe & Mail, Data Analyst Intern   **Toronto,** Jan 2019 - Apr 2019
- Worked on the Data & Digital team, using Python, Airflow, Snowflake, and Tableau
- Remodelled impression and revenue database to improve Tableau performance by 22%

Toronto FC, Software Engineering Intern   **Toronto,** Jan 2018 - Apr 2018
- Used minimum cost matching to analyze player movement data at 120,000 frames/game
- Built Django tool to optimize xG model by collection of 33% more positional data

Indigo Books & Music, QA Intern   **Toronto,** May 2017 - Aug 2017
- Applied regression, unit, and black box testing to validate web store requirements

Education

University of Waterloo
Bachelor of Computer Science - Data Science Specialization (with Distinction)   2016 - 2021

Wilfrid Laurier University
Bachelor of Business Administration - Finance Concentration   2016 - 2021