

Greg Kaye

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Experience

Quantitative Investing

May 2021 – Nov 2024

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

Java
Python
JavaScript
C++
Bash

Front End

React
Swing
Material UI
AntD

Back End

Spring
Node.js
Kafka
JAXB
Swagger
Hibernate

Databases

Postgres
MySQL
Cassandra

Data Science

Jupyter
Dash
Pandas
Numpy
Plotly
Matplotlib

DevOps

Docker
Kubernetes
Ansible
Jenkins

AWS

Lambda
EC2
Kinesis
S3
DynamoDB
CloudFormation

Education

University of Maryland - Baltimore County

B.S. in Computer Science

Graduated Dec 2016