

Kaja Coraor

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Education

Georgia Institute of Technology

M.S. in Analytics, specialization in Computational Data Analytics

GPA: 4.0/4.0

August 2020

University of North Carolina at Chapel Hill

B.S. in Computer Science and Mathematical Decision Sciences

GPA: 3.8/4.0

May 2016

Graduated with Highest Distinction, National Merit Scholar

Technical Skills

Languages: SAS, SQL, JavaScript, Groovy, Java, Python, R

Technologies

- UI: React, Redux, Node.js, NPM
- Databases: PostgreSQL
- Mid-Tier: Java, Go
- Cloud: AWS, Azure
- DevOps: Git, Gerrit, GitLab, Jenkins, Kubernetes, Docker
- IDEs: VS Code, IntelliJ
- Testing: Jest, Selenium
- Visualization: Tableau

Professional Experience

SAS Institute – Risk Research and Quantitative Solutions

Cary, NC

Senior Software Developer, Software Developer

June 2019 – Present

- Developed React components and JavaScript functions using Redux for state management as part of a “low-code no-code” environment for customers to build and customize solution interfaces. Application was built with Node.js, Gulp and Webpack (Snowpack for the solution interface).
- Created a Go microservice to provide core functionality for Risk solutions including code library management, code execution, and event-based triggers. Microservice was deployed as a Kubernetes pod, and Docker was used for the development environment.
- Added steps to Jenkins pipelines to run unit tests, incorporate localized messages into the repository, build and bundle UI artifacts, and generate containers to be deployed in Kubernetes pods.
- Created the root controller for a Java microservice and integrated with an internal audit service to register events published by the microservice.
- Designed and implemented groovy functions to be called from the UI and groovy scripts to be called from SAS code to interact with UI pages, create business object instances, send requests to other services, etc.
- Developed SAS macros to send REST requests to various SAS products and lua parsers to parse the JSON responses.

SAS Institute – Risk Research and Quantitative Solutions

Cary, NC

Senior Associate Analytical Consultant

July 2016 – June 2019

- Implemented SAS Expected Credit Losses, developed ETL processes to integrate with the solution, and customized the content to incorporate customer-specific functionality including a loan-level adjustment process for input data, a report to track the effect of the input data adjustments on final ECL values, a data completeness report to allow for data reconciliation, a process to read in individual assessment data, and more.
- Delivered assessment workshops, created solution configuration documents, and held knowledge transfer sessions with customers as the solution lead on multiple projects.
- Implemented SAS Model Risk Management for several U.S. banking firms. Gathered requirements related to model risk governance, developed screen definitions, workflows, and other configuration files to streamline model risk processes. Built custom groovy functions to allow for additional functionality in screen definitions.
- Customized SAS Credit Assessment Manager to provide individualized expected credit loss values for non-performing exposures for a large bank in Slovenia. Implemented a probability-weighted cash flow calculation based on a binomial probability tree to determine impairment amounts using groovy functions and scripts.

General Electric - Aviation

Cincinnati, OH

IT Leadership Program Intern – Digital Data Architecture & Storage

May 2015 - August 2015

- Led project to migrate data from Teradata into GE Aviation’s Data Lake. Developed schema and table design within HAWQ and managed data ingestion of the 101 parameters.
- Performed a proof of concept for Pivotal’s Greenplum database and Datastax’ Cassandra database. Extracted data from 73 tables in HAWQ onto an ETL server and loaded the data into Greenplum. Managed the installation and configuration of Cassandra on 8 Amazon EC2 Nodes in preparation for the POC.
- Performed SQL query testing during the Aviation Data Lake upgrade to ensure that all data was successfully transferred, access controls were maintained, and performance was not negatively affected.