Ljubomir JOSIFOVSKI

Summary

Quantitative researcher, analyst, developer, portfolio manager with extensive experience building and trading systematic equity/FX models at hedge funds, proprietary trading desk, and as an independent PM. Advanced skills in maths, statistics, machine learning, regression and classification, neural networks, hidden Markov models, and programming. Track record in modelling, forecasting, portfolio optimization, and risk management. Self-sufficient systems and network administrator.

Skills

Programming: C/C++, Python, SQL, MATLAB, C#, R, Java, shell, awk, make
Platforms: Linux (Ubuntu, CentOS), Windows, MacOS
Tools: Vim, Git, Slurm, Cursor, CLion, Jupyter, Spyder, VSEditor, Bloomberg

Experience

F9 Research, Director (2016–Present)

Managed a market-neutral book (~$350M gross, ~$35M daily trading) in EU and US markets. Leading quant research and development for short-horizon strategies using Python, C++, cluster and cloud resources. Consulting on advanced R&D pipelines and machine learning applications.

Marshall Wace, Senior Quantitative Researcher (2010–2016)

Developed and scaled market-neutral portfolios from $100M to $10B+.
Pioneered unified R&D framework for data ingestion, signal extraction, portfolio optimization, and simulation. Mentored junior researchers and implemented reproducible research workflows.

Credit Suisse, Quantitative Analyst (2007–2009)

Independently traded equity market-neutral portfolios systematically, achieving 18% lifetime returns with Sharpe 3.1. Built and operated a complete trading platform for multi-market European equities.

G-Research (DPFMG), Quantitative Analyst (2004–2007)

Designed and implemented systematic trading models for global equities and FX, contributing to fund profitability. Modelling, forecasting, risk management and multi-period optimization for mid- and high- frequency trading strategies.

Canon Research Europe, Researcher (2001-2004)

Embedded Automatic Speech Recognition, indexing, and retrieval of spoken documents with speech.

Education

Ph.D., Computer Science – University of Sheffield, UK (2000)
Thesis: Robust Speech Recognition with Missing and Unreliable Data

M.Phil. (1997), Electrical Engineering – University Sv. Kiril i Metodij, Skopje, MK
Thesis: System for text-to-speech conversion for Macedonian language

B.S. (1993), Electrical Engineering – University Sv. Kiril i Metodij, Skopje, MK

Additional

UK and Macedonian nationality, multilingual (English-fluent, Macedonian-native, Croatian, Serbian)
Married, two grown up children, UK and MK driving licenses
Hobbies include reading on machine learning research, various non-fiction, quantitative finance, and mentoring