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Summary

ML/AI researcher/engineer/scientist in industrial R&D. Quantitative researcher, analyst, developer, portfolio manager building and trading systematic equity/FX models at hedge funds, proprietary trading desk, as independent PM. PhD Automatic Speech Recognition in noise, MSc Text-To-Speech synthesis, Natural Language Processing, spoken documents indexing and retrieval with speech. Into maths, stats, machine learning, regression and classification, neural networks, hidden Markov models. Signal extraction, construction, modelling, forecasting, portfolio optimization, risk management, simulation. Systems & network administrator.

Skills

- **Programming**: C/C++/OpenMP, MATLAB, Python, SQL, C#, R, Java, bash, awk, make, gdb
- **Platforms**: Linux (Ubuntu, CentOS), MacOS, Windows, Cloud computing, Slurm, HTCondor
- **Tools**: Vim, Git, Gemini-cli, Claude-code, Aider,VSCode, Cline, CLion, Jupyter, Spyder, Bloomberg

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Experience

F9 Research, Director *(2016–Present)*

- Managed a market-neutral book (~$350M gross, ~$35M daily trading) in EU and US markets.
- Led quantitative research and development for short-horizon strategies using C++, Python.
- ML/AI llama.cpp open weights LLMs, Gemini/Aider coding agents, tabular data forecasting DNNs

Marshall Wace, Senior Quantitative Researcher *(2010–2016)*

- Developed and scaled market-neutral portfolios from $100M to $10B+ over a period of 6 years.
- Pioneered and wrote unified R&D frameworks for data ingestion, signal extraction, modelling, forecasting, portfolio optimization, simulation, execution, post-trade analysis.
- Mentored junior researchers, implemented reproducible research workflows.

Credit Suisse, Quantitative Analyst *(2007–2009)*

- Independently traded equity market-neutral portfolios systematically, 18% lifetime returns 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 for fund profitability.
- Specialized in modelling, forecasting, risk management, and multi-period optimization for mid- and high- frequency trading strategies. Operational portfolio management and production monitoring too.

Canon Research Europe, Researcher *(2001–2004)*

- Embedded automatic speech recognition, indexing, and retrieval of spoken documents.

Education

- **Ph.D., Computer Science** – University of Sheffield, UK *(2000)*
  Thesis: Robust Speech Recognition with Missing and Unreliable Data
- **M.Phil., Electrical Engineering** – University Sv. Kiril i Metodij, Skopje, MK *(1997)*
  Thesis: System for Text-to-Speech Conversion for the Macedonian Language
- **B.S., Electrical Engineering** – University Sv. Kiril i Metodij, Skopje, MK *(1993)*

Additional

- Citizenship - UK and Macedonian, languages - English, Macedonian (native), Croatian, Serbian
- Married, two grown up children, UK & MK driving licenses
- Interests include science, technology, innovation, epistemology, culture, solar punk, non-fiction, systems theories, political economy, quantitative finance, history, mentoring, e/acc