

# Lev Rozanov

St Andrews, Scotland, United Kingdom

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## Education

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### University of St Andrews

BSc Mathematics and Economics (Predicted 2:1)

Scotland

Sep. 2024 – Jun. 2028

### Gordonstoun

A-Levels: Economics (A\*), Russian (A\*), German (A), Maths (A), Physics (A)

Scotland

Sep. 2022 – Jun. 2024

## Experience

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### Elphinstone Capital Management

St Andrews

Head of Quantitative Research

Jun. 2025 – Present

- Built real-time trading system in Python processing live market data, deployed on Binance handling **\$10K+** in live trades.
- Architected Docker-based development environment adopted by **15+ student developers** across **5 universities**.
- Placed **top 11 / 1,000+** participants in HKU x Avenir WEB3 algorithmic trading competition.

### ENODA

Edinburgh

Economic Assistant

Jul. 2024 – Present

- Developed ML forecasting pipelines in Python/R improving day-ahead energy price prediction accuracy by **12%**.
- Refactored legacy codebase, reducing execution time by **98% (50s to <1s)**.
- Automated ETL pipelines processing **2+ years** of hourly market data, eliminating **10+ hours/week** of manual work.

### Mercury Capital Management

St Andrews

Team Head

Sep. 2024 – Oct. 2025

- Built CNN in TensorFlow/Keras with custom loss function, ranked **1st across all years** in fund-wide algorithm competition.
- Led **4-person team** to **top 5%** finish in IMC Trading Competition out of **10,000+ global participants**.

## Projects

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### Project Assistant – AI-Powered Productivity Platform

Python, FastAPI, React, ChromaDB, Docker

Creator

- Unified **6+ productivity platforms** (Microsoft 365, GitHub, Telegram, OneNote) into single RAG-powered interface, eliminating context switching between tools.
- Architected modular FastAPI backend with **15+ routers** supporting extensible integration framework; includes AI action approval workflow for safe automation.

### Stirlingshire Charts – Real-Time Financial Charting App

Python, Flask, Socket.IO, JavaScript

Co-Developer

- Enabled real-time trading decisions by streaming **1-second OHLCV bars** via WebSocket to TradingView frontend; scales to **5,000+ symbols** with parallel fetching.
- Ensured production reliability with **86 unit tests** covering edge cases in live candle aggregation, timezone handling, and WebSocket delivery.

### arxiv-digest – Research Paper Aggregation Library

Python, LangChain, PyPI

Creator

- Automated discovery of **50+ relevant papers daily** using LLM-based relevance ranking; published on PyPI with multi-provider support (Anthropic, OpenAI, Google).
- Enabled zero-effort research updates via background scheduler with async arXiv API client and personalized scoring.

## Skills

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**Languages** Python, JavaScript/TypeScript, SQL, R

**ML/Data** PyTorch, TensorFlow/Keras, Pandas, NumPy, scikit-learn, RAPIDS

**Backend/DevOps** Flask, Socket.IO, REST APIs, Docker, Git, AWS S3, pytest, CI/CD, PyPI (library publishing)

**Spoken** English, Russian, Ukrainian (native); German (conversational); Hebrew (beginner)

## Honors

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2024 **1st Place (all years)**, Mercury Capital Trading Algorithm Competition

2025 **Top 11 / 1,000+**, HKU x Avenir WEB3 Trading Competition

2025 **Top 5%**, IMC Global Trading Competition

2024 **King Constantine Medal**, Gordonstoun (1 recipient/year)