

Lev Rozanov

St Andrews, Scotland, United Kingdom

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Education

University of St Andrews

Scotland

BSc Mathematics & Economics (Predicted 2:1)

Sep. 2024 – Jun. 2028

- Relevant: Linear Algebra, Multivariate Calculus, Probability & Statistics, Econometrics, Microeconomic Theory, Macroeconomics

Experience

Castlecliffe Consultancy

St Andrews

Team Lead

Jan. 2025 – May 2025

- Advised Fixed Income desk of a major US regional bank on EU/US macro trends and regulatory frameworks affecting capital allocation.
- Used Bloomberg Terminal, R, and Python for econometric regressions and macro forecasting; delivered actionable recommendations to client.
- Developed models linking macro indicators to market performance, supporting strategic decisions on portfolio positioning.

Playfair Consultancy Group

St Andrews

Consultant

Sep. 2024 – May 2025

- Conducted market entry and regulatory analyses for sustainable materials manufacturers expanding into European markets.
- Built cost benchmarks for nanocellulose fibre to support partner negotiations and inform pricing strategy.
- Developed regulatory framework and interactive heatmap to prioritize markets, reduce compliance risk, and guide expansion strategy.

ENODA

Edinburgh

Quantitative Analyst

Jul. 2024 – Present

- Improved day-ahead energy price forecasts by **12%** using ML pipeline; models now inform trading and asset dispatch decisions.
- Automated ETL pipelines processing **2+ years** of hourly market data; eliminated **10+ hours/week** of manual data cleaning.
- Reduced critical computation latency by **98%** (50s to under 1s) by optimizing legacy codebase.

Elphinstone Capital Management

St Andrews

Head of Quantitative Research

Jun. 2025 – Present

- Managed **\$10K+ in live capital** with automated risk controls and position limits; responsible for strategy approval and risk oversight.
- Architected research infrastructure adopted by **15+ analysts** across **5 universities**; reduced onboarding time from days to hours.

Mercury Capital Management

St Andrews

Team Lead

Sep. 2024 – Oct. 2025

- Led **4 person team** to **top 5%** finish in IMC Global Trading Competition (**10,000+ participants**).
- Ranked **1st across all years** in internal algorithm competition optimizing risk adjusted returns.

Certifications

Mar. 2025 **Bloomberg Market Concepts**, Bloomberg

Mar. 2025 **Bloomberg Finance Fundamentals**, Bloomberg

Feb. 2024 **Financial Modeling Foundations**, LinkedIn Learning

Feb. 2024 **Excel for Corporate Finance Professionals**, LinkedIn Learning

Feb. 2024 **Investment Risk Management**, Coursera

Skills

Technical Python, R, SQL, Excel (advanced), Bloomberg Terminal, Financial Modeling, Econometrics

Analytics Valuation, DCF, Comparable Analysis, Market Research, Data Visualization, Time Series Analysis

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