Lev Rozanov

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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

Experience

Elphinstone Capital Management *St Andrews*

Head of Quantitative Research *Jun. 2025 – Present*

- Deployed real-time execution system on Binance processing live order flow; managed **$10K+ in live capital** with automated risk controls.
- Achieved **top 11 / 1,000+** in HKU x Avenir algorithmic trading competition using bucket cointegration strategy.
- Architected containerized research environment adopted by **15+ developers** across **5 universities**; reduced onboarding time from days to hours.

ENODA *Edinburgh*

Quantitative Analyst *Jul. 2024 – Present*

- Improved day-ahead energy price forecasts by **12%** by developing ensemble ML pipeline combining gradient boosting with feature engineering on weather/demand data.
- Reduced critical computation latency by **98%** (**50s to <1s**) by vectorizing legacy R codebase and eliminating redundant I/O.
- Automated ETL pipelines processing **2+ years** of hourly market data; eliminated **10+ hours/week** of manual data cleaning.

Mercury Capital Management *St Andrews*

Team Lead *Sep. 2024 – Oct. 2025*

- Ranked **1st across all years** in fund-wide algorithm competition by building CNN with custom loss function optimizing risk-adjusted returns.
- Led **4-person team** to **top 5%** finish in IMC Global Trading Competition (**10,000+ participants**) via market-making strategy with dynamic spread adjustment.

University of St Andrews – School of Chemistry *St Andrews*

Machine Learning Researcher *Apr. 2025 – Present*

- Achieved **89% accuracy** predicting molecular solubility across **5,000+ compounds** using gradient boosting with domain-specific feature engineering.

Projects

crypto-backtester – Open-Source Backtesting Library *PyPI · GitHub*

Creator

- Enabled rapid strategy validation for quant researchers through reproducible backtests with automated risk metrics (Sharpe, max drawdown, PnL); published on PyPI with CI/CD.
- Accelerated development cycle with modular interface supporting both vectorized (fast) and event-driven (realistic) execution; example notebooks demonstrate **5-minute setup**.

Real-Time Market Data Infrastructure *Python, WebSocket, REST API*

Co-Developer

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

arxiv-digest – Research Paper Aggregation Library *PyPI · GitHub*

Creator

- Automated quant research discovery by filtering **50+ papers daily** from arXiv using LLM-based relevance scoring; published on PyPI for broader research community.
- Eliminated manual literature review overhead through async pipeline with personalized ranking and background scheduling for zero-effort daily updates.

Skills

Languages Python, R, SQL, C++ (learning), JavaScript/TypeScript

Quant/ML NumPy, Pandas, scikit-learn, PyTorch, TensorFlow/Keras, statsmodels, RAPIDS (GPU)

Infrastructure Docker, Git, pytest, CI/CD, REST/WebSocket APIs, AWS S3, Linux

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