

## 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, NLP spoken documents indexing and retrieval with speech. Machine learning, regression & classification, neural networks, hidden Markov models, Ngram LMs. Signal extraction, modelling, forecasting, quadratic multihorizon portfolio optimization, risk management, simulation. Systems & network admin. Looking to apply: ASR lattice decoding insights into Chains-of-Reasoning in Reinforcement Learning at train, as well as at test time; DSPy prompting using english as programming language including optimisations, in building up forthcoming high level computing-Next, featuring New-as-old: socratic Chat-as-programming, enacted Dialogue-as-code, processing LLM-as-cpu, using Context-as-ram.

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## Skills

- **Programming:** C/C++/OpenMP, MATLAB, Python, SQL, C#, R, Java, bash, awk, make, gdb, ddd.
  - **Platforms:** Linux (Ubuntu, CentOS), MacOS, MS-Windows, GCloud, Slurm, HTCondor, Unix.
  - **Tools:** Vim, Git, screen, VSCode, CLion, Jupyter, Spyder, MATLAB, Bloomberg, Reuters Cobra.
  - **Agents:** Agents: Codex, Gemini, Claude, Aider, Cline/Roo, local models - for python, JS/CSS/html, C++.
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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.
- Quant research and development of short (seconds, minutes) horizons strategies in 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 wrote unified R&D frameworks for data ingestion, signal extraction, modelling, forecasting, portfolio optimization, simulation, execution, reproducible research workflows. Mentored juniors.

### 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.
- Modelling, forecasting, risk management, multi-period optimization for mid- and high- frequency trading strategies. Operational portfolio management and production monitoring, on-call duty.

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

- Embedded automatic speech recognition, indexing, and retrieval of spoken documents with speech.
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## 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)
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## Additional

- Citizenship/driving lic UK & MK; languages English, Macedonian (native), Serb/Croat-ian; married; two kids.
- Interests include science, technology, innovation, knowledge, epistemology, culture, arts, non-fiction, systems theories, solar punk, political economy, quantitative finance, history, ethics, mentoring, e/acc.