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Summary
ML/AI researcher/engineer/scientist in industrial R&D. Now: Looking to apply ASR lattice decoding insights into Chains-of-Reasoning in Reinforcement Learning at train and test time. DSPy prompting using English as programming language building a next high level computing platform, featuring New-as-Old: Socratic LLM dialogue as Programming, Agent enacted dialogue as Code run, LLM Inference as CPU, Context as RAM. Prior life: Quantitative researcher, analyst, developer, building & trading systematic equity/FX models, including forecasting, portfolio optimisation, risk management, operations, post trade analysis, at hedge funds, proprietary trading desk, as independent Portfolio Manager. (20yrs) Prior-prior life: PhD ASR in noise, MSc TTS synthesis. Spoken documents indexing & retrieval with spoken queries. Natural Language Processing. (10yrs) Background: analytical maths/stats/CS/EE, machine learning, statistical modelling, industrial research & development. Competent developer in C, C++, shell, MATLAB, python, C#, Sql on Linux, Mac, Windows. Self-sufficient systems & network admin.

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, VAX/VMS.
- **Tools**: Vim, Git, screen, VSCode, CLion, Jupyter, Spyder, MATLAB, Bloomberg, Reuters Cobra.
- **Agents**: Claude, Codex, Cursor, Gemini, Cline/Roo, w/local models - for python, JS/CSS/html, C/C++.

Experience

FutureSearch, Research Scientist ***(2025-present; Harpenden, UK; full distributed WFH US, UK, EU)***

- AI agents LLM-s based for research, reasoning and forecasting. Python, TypeScrypt with cloud LLM API-s, Dagster, AI/cloud/agentic tools. Agentic use of financial data.

F9 Research, Director ***(2016–present; Harpenden, UK)***

- 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; London, UK)***

- 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; London, UK)***

- 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; Bracknell, UK)***

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

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)*