Ljubomir JOSIFOVSKI https://ljubomirj.github.io

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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 decoders insights into Chains-of-Reasoning in Reinforcement Learning train, and at test time; DSPy prompt optimisations to building next high level computing of the Computer-next buildup, featuring New-as-old LLM-as-cpu, Context-as-ram, Chat-as-program.

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: Codex (gpt-5-codex), Gemini-cli, Claude-code, Aider, Cline and Roo, local agents with local models (qwen3-coder-30b-a3b, gpt-oss-120b) for python, javascript, CSS/html, debugging C++.

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-horizon strategies using Python, C++, cluster and cloud resources.
Rekindled ML/AI interests using llama.cpp and open weights LLMs, Gemini and Aider coding agents, DNNs for tabular data forecasting (c.f. Hugging Face TabArena), local models (qwen3, gpt-oss).

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 framework for data ingestion, signal extraction, modelling, portfolio optimization, simulation. Mentored junior researchers, implemented reproducible research workflows.

Credit Suisse, Quantitative Analyst (2007–2009)

Independently traded equity market-neutral portfolios systematically, achieving 18% lifetime returns with 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, contributing to fund profitability. Modelling, forecasting, risk management and 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.

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 Macedonian language

B.S. Electrical Engineering – University Sv. Kiril i Metodij, Skopje, MK (1993)

Additional

Citizenship - UK and Macedonian. Languages - English, Macedonian (native), Croatian, Serbian.
Married, two grown up children. UK and MK driving licenses.
Interests include science, technology, innovation, epistemology, culture, solar punk, non-fiction, systems theories, political economy, quantitative finance, history, mentoring, e/acc.