

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, Natural Language Processing, spoken documents indexing and retrieval with spoken queries. Into maths, stats, machine learning, regression and classification, neural networks, hidden Markov models, dynamic programming. Signal extraction, construction, modelling, forecasting, portfolio optimization, risk management, simulation. Systems and network administrator.

Skills

Programming: C/C++/OpenMP, MATLAB, Python, SQL, C#, R, Java, bash, awk, make, gdb

Platforms: Linux (Ubuntu, CentOS), MacOS, Windows, Cloud computing, Slurm, HTCondor

Tools: Vim, Git, Gemini-cli, Claude-code, Aider, VSCode, Cline, CLion, Jupyter, Spyder, Bloomberg

Experience**F9 Research, Director (2016–Present)**

Managed a market-neutral book (~\$350M gross, ~\$35M daily trading) in EU and US markets.

Leading quant research and development for 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).

Marshall Wace, Senior Quantitative Researcher (2010–2016)

Developed and scaled market-neutral portfolios from \$100M to \$10B+ over a period of 6 years.

Pioneered 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 too.

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