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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 machine learning at train & test time. DSPy prompting with English as programming language building next high level computing platforms. Featuring new-as-old: socratic code agent dialogue as programming, agent enacted dialogue as code running, LLM inference as CPU, context as RAM. Prior: 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 (PM). Distant past: PhD ASR in noise, MSc TTS synthesis. Spoken documents indexing & retrieval with spoken queries. Natural Language Processing. Background: analytical maths/stats/CS/EE, machine learning, statistical modelling, industrial research & development. Competent developer in C, C++, Python, Sql, shell and tools, MATLAB, C# - on Linux, Mac, Windows. Self-sufficient systems & network admin.

Skills

Programming: C/C++/OpenMP, Python, SQL, duckdb, bash, awk, make, gdb/ddd, MATLAB, C#, R, Java.
Agents: Codex, Claude, Cursor, Gemini, Cline, w/local models - for python, typescript, C++, JS/CSS/html.
Tools: Vim, Git, Github, screen, VSCode, CLion, Jupyter, Spyder, Bloomberg&Reuters API-s.
Platforms: Linux (Ubuntu, CentOS), MacOS, MS-Windows, Gcloud, Slurm, HTCondor, Unix.

Experience

F9 Research, Director (2016–present; Harpenden, UK)
Rekindled ML/AI interests with OSS llama.cpp, open weights local LLMs (GLM, Qwen, GPT-OSS, MiniMax), Codex, Claude, OpenCode coding agents, data agents for text2sql and more in an agentic loop.
DNNs for tabular data forecasting (c.f. Hugging Face TabArena) using TabM, TabPFN for regression.
LLM API-s for earnings calls doc2vec features extraction for for modelling and forecasting.
Quant research & development short-horizons strategies using Python, C++, cluster & cloud resources.
Managed traded a market-neutral book gross ~$350M, trade ~$35M daily, EU & US markets (MATLAB).

FutureSearch, Research Scientist (2025; remote distributed US, UK, EU)
Created then used agents to gather and organise financial data for end-user would-be products, and for internal use. Consulted on using the presumed ‘alpha’ 'generated' by the AI agent(s) for potential investment.

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

Credit Suisse, Quantitative Analyst (2007–2009; London, UK)
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, London, UK)
Designed and implemented systematic trading models for global equities and FX, contributed 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, 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 Macedonian language

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