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.

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 (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.

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)*

Additional

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