

# Lev Rozanov

St Andrews, Scotland, United Kingdom

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## Education

### University of St Andrews

Scotland

BSc Mathematics & Economics (Predicted 2:1)

Sep. 2024 – Jun. 2028

- Relevant: Linear Algebra, Multivariate Calculus, Probability & Statistics, Econometrics, Microeconomic Theory

## Experience

### Elphinstone Capital Management

St Andrews

Head of Quantitative Research

Jun. 2025 – Present

- Deployed real-time execution system on Binance processing live order flow; managed **\$10K+ in live capital** with automated risk controls.
- Achieved **top 11 / 1,000+** in HKU x Avenir algorithmic trading competition using bucket cointegration strategy.
- Architected containerized research environment adopted by **15+ developers** across **5 universities**; reduced onboarding time from days to hours.

### ENODA

Edinburgh

Quantitative Analyst

Jul. 2024 – Present

- Designed multi-horizon MLP forecasting pipeline for day-ahead electricity prices across European markets; architecture search yielded **12% RMSE improvement** over autoregressive benchmark.
- Quantified marginal value of grid-operator features via regime-balanced evaluation; identified **6 statistically significant predictors** ( $p < 0.001$ ) reducing forecast error by **7.1%**.
- Reduced critical computation latency by **98% (50s to <1s)** by vectorizing legacy R codebase and eliminating redundant I/O.
- Built internal R package for standardized model export, automated testing, and reproducible evaluation across forecast horizons.

### Mercury Capital Management

St Andrews

Team Lead

Sep. 2024 – Oct. 2025

- Ranked **1st across all years** in fund-wide algorithm competition by building CNN with custom loss function optimizing risk-adjusted returns.
- Led **4-person team** to **top 5%** finish in IMC Global Trading Competition (**10,000+ participants**) via market-making strategy with dynamic spread adjustment.

### University of St Andrews – School of Chemistry

St Andrews

Machine Learning Researcher

Apr. 2025 – Present

- Achieved **89% accuracy** predicting molecular solubility across **5,000+ compounds** using gradient boosting with domain-specific feature engineering.

## Projects

### crypto-backtester – Open-Source Backtesting Library

PyPI · GitHub

Creator

- Enabled rapid strategy validation for quant researchers through reproducible backtests with automated risk metrics (Sharpe, max drawdown, PnL); published on PyPI with CI/CD.
- Accelerated development cycle with modular interface supporting both vectorized (fast) and event-driven (realistic) execution; example notebooks demonstrate **5-minute setup**.

### Real-Time Market Data Infrastructure

Python, WebSocket, REST API

Co-Developer

- Enabled sub-second trading decisions by streaming **1-second OHLCV bars** via WebSocket; scales to **5,000+ symbols** with TradingView integration for live visualization.
- Ensured production-grade reliability with **86 unit tests** covering critical edge cases in live aggregation, timezone handling, and real-time delivery.

### arxiv-digest – Research Paper Aggregation Library

PyPI · GitHub

Creator

- Automated quant research discovery by filtering **50+ papers daily** from arXiv using **embedding-based ranking and prompt-based relevance classification**; published on PyPI for broader research community.
- Eliminated manual literature review overhead through async pipeline with personalized ranking and background scheduling for zero-effort daily updates.

## Skills

**Languages** Python, R, SQL, C++ (learning), JavaScript/TypeScript

**Quant/ML** NumPy, Pandas, scikit-learn, PyTorch, TensorFlow/Keras, LLMs (OpenAI, Anthropic, Google), statsmodels, RAPIDS (GPU)

**Infrastructure** Docker, Git, pytest, CI/CD, REST/WebSocket APIs, AWS S3, Linux

**Spoken** English, Russian, Ukrainian (native); German (conversational); Hebrew (beginner)