# Thijs van de Kerkhof

Dutch | Male | 24

*Target MSc: Quantitative Finance / Risk Management*

## PROFESSIONAL EXPERIENCE

Quant Research Intern - Optiver, Amsterdam July 2024 - Present.
Developing automated market-making strategies for equity options.
Utilizing C++ to optimize execution speed and Python for back-testing historical data.
Risk Management Intern - Rabobank 2023.
Performed sensitivity analysis (Greeks) for the trading desk and updated the internal Value-at-Risk (VaR) model.

## EDUCATION

BSc in Econometrics & Operations Research, Erasmus University Rotterdam 2021 - 2024.
GPA: 8.8/10.
Thesis: "Volatility Forecasting using GARCH Models during Market Turmoil."

## SKILLS

Technical: Python (NumPy, SciPy), C++, R, SQL, Bloomberg.

## PERSONAL INTERESTS

Competitive Chess (ELO 2100), Sailing, Mathematical Puzzles.