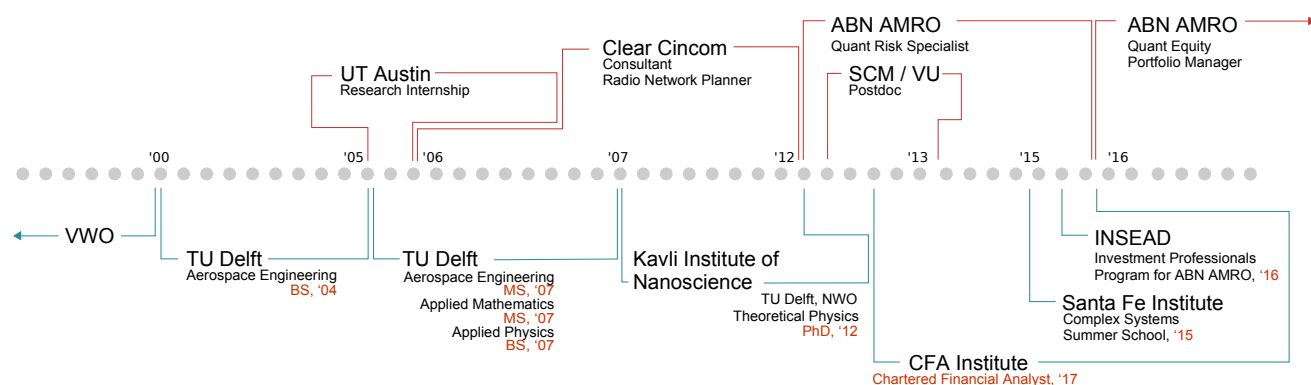


## R É S U M É

Scientific, quantitative expertise, effectively communicated.  
Interested in solving challenging problems that cross disciplines and borders.

## PROFILE &amp; TIMELINE



## EXPERIENCE

2016 – PRESENT	ABN AMRO Bank N.V.	Amsterdam, Netherlands
DESCRIPTION	<b>Equity Portfolio Manager</b> Co-portfolio manager for 5 global equity mandates, using a hybrid quant/discretionary process. Advisor on a factor/smart- $\beta$ mandate. Additionally, performed ongoing quantitative investment research: <ul style="list-style-type: none"> <li>- designing analytics for factor investment strategies at the fund-of-funds level,</li> <li>- developing a structural model for equity and enterprise-value duration,</li> <li>- visualization of quant signals and exposures for investment decision-support, and</li> <li>- visualization of risk-bandwidths to support a risk-aware investment process.</li> </ul>	
2012 – 2016	ABN AMRO Bank N.V.	Amsterdam, Netherlands
DESCRIPTION	<b>Quantitative Risk Specialist</b> As a quant at the Investment Strategy & Portfolio Expertise group, I worked mainly on projects centered around risk/return modeling & scalable analytics for ~100K clients globally: <ul style="list-style-type: none"> <li>- analyzing pricing and risk of structured products for product approval,</li> <li>- assessing risk/return trade-offs for active- vs. passive funds,</li> <li>- developing risk-bandwidth models for monitoring client portfolios,</li> <li>- designing a tracking system for product-level MiFID-II compliance across our EU locations,</li> <li>- team lead (4) in developing an open analytics platform for investment performance &amp; risk,</li> <li>- team lead (5) in developing a business-intelligence app for investment products &amp; portfolios.</li> </ul>	
2013	Scientific Computing & Modeling N.V.	Amsterdam, Netherlands
DESCRIPTION	<b>Postdoctoral Researcher – Scientific Programmer</b> Worked on the integration of our molecular-transport code into the commercial ADF/BAND DFT code (scaling up to supercomputer calculations; ADF2013). This included giving tutorials and work on developer documentation and a proposed GUI front-end.	

2008 – 2012 DESCRIPTION	NWO (Foundation for Fundamental Research on Matter) <b>PhD Researcher – OIO</b>	Utrecht/Delft, Netherlands
	<p>My doctoral research improved computational models for electronic transport in single-molecule nanostructures, to understand molecular-electronics experiments at the Kavli Institute of Nanoscience in Delft:</p> <ul style="list-style-type: none"> <li>- addressing quantum transport, quantum chemistry and parallel algorithm design,</li> <li>- with results presented at a number of international conferences &amp; published in the peer-reviewed literature, and released in the commercially available <i>Amsterdam Density Functional</i> quantum-chemistry code.</li> </ul> <p>My teaching experience in Delft included designing and teaching a graduate-level tutorial on quantum chemistry, and coaching students in a team-based computational physics course split collaboratively with Michigan State University.</p>	
2006 – 2010 DESCRIPTION	Clear Cincom B.V. <b>Consultant – Radio Network Planner</b>	Delft, Netherlands
	<p>In the field and in the lab, my work covered test design, execution &amp; analysis for:</p> <ul style="list-style-type: none"> <li>- the test &amp; validation of the HSL and Hanzelijn high-speed rail lines, and on the annual coverage-tests for the Netherlands' national railway network, and</li> <li>- authoring a number of working papers outlining a GSM-R test methodology which was used as a best-practice approach by the company in the Netherlands and Tunisia.</li> </ul>	

## SPECIALIZATIONS

I am interested in understanding and using complex patterns and hidden structure in dynamical systems. This "**red thread**" connects the fields I've done research and developed projects in, and makes me a passionate technical and non-technical presenter.

### Programming Languages, Codes & Environments

- Experienced with MATLAB, PYTHON and FORTRAN for high-performance computing,
- Experienced with SAS and SQL for database programming and statistical/predictive analysis,
- Limited project-based experience with C, C++, JAVA, R, PERL, VB, VBA, MAPLE and MATHEMATICA,
- Experienced with FACTSET, BLOOMBERG and TR EIKON/DATASTREAM for financial analysis.

### Languages & Intercultural

- Native speaker of English and Dutch, conversational in French, Spanish and Portuguese
- Have worked in international collaborations in science and industry, including travel, teaching and technical presentations in the EU, US, Switzerland and Hong Kong.

### Grants, Honors & Awards

- Netherlands National Computing Facilities Grant on the SARA Supercomputer Cluster
  - Two (4936-hr & 101641-hr) grants for "NEGF+DFT in BAND for Molecular Transport" (2010, 2011)
- University Fund Delft and Prof.dr.ir. H.J. van der Maas Foundation Scholarships for studies abroad (2005)
- Dutch Mathematics A-lympiad – placed second with team representing St. Maarten (2000)

### Affiliations & Interests

- Society for Industrial & Applied Mathematics member, CFA Charterholder.
- Travel, salsa, intercultural communication, negotiation. I am interested in the many ways people relate to each other across cultures, faiths, and the negotiating table, in particular as concerns constructive conflict-resolution.