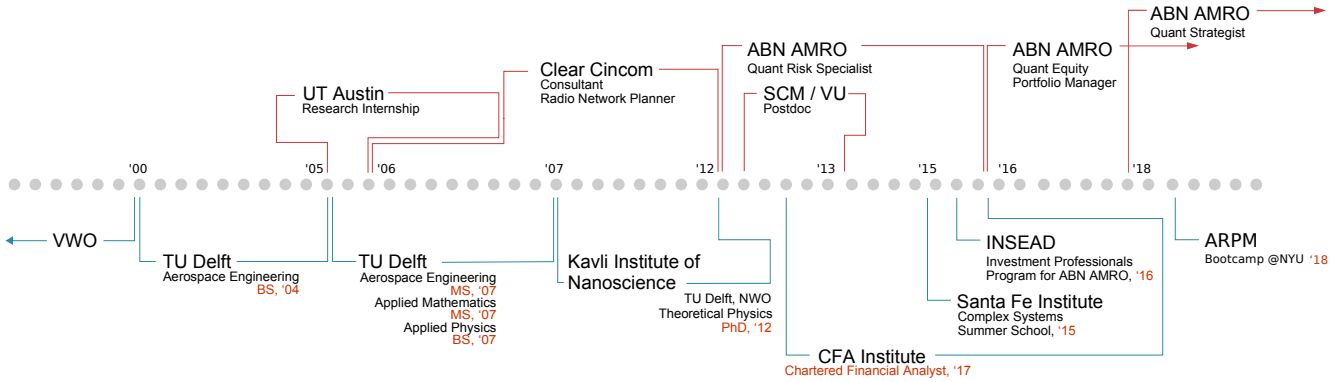
CHRISTOPER VERZIJL, PHD, CFA

RÉSUMÉ

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

PROFILE & TIMELINE



EXPERIENCE

2018 – PRESENT	ABN AMRO Bank N.V.	Amsterdam, Netherlands
DESCRIPTION	**Senior Quantitative Investment Specialist**	

Quantitative strategist, with an asset-allocation focus. I work on portfolio construction and product development around quantitative (overlay/factor/risk-premia) strategies. From alpha models through harmonization of a multi-country setup to a single investment process. Some examples:

- quantitative strategy by development of alpha-models and bet-sizing for equity portfolios
- product development for risk-overlay derivatives strategies
- product development for alternative risk-premia cross-asset strategies

2016 – PRESENT	ABN AMRO Bank N.V.	Amsterdam, Netherlands
DESCRIPTION	**Equity Portfolio Manager**	

Co-portfolio manager for 5 global equity mandates, using a hybrid systematic/discretionary process. Advisor on a factor/smart-β mandate. Additionally, performed ongoing quantitative investment research:

- designing analytics for factor investment strategies at the fund-of-funds level,
- developing a structural model for equity and enterprise-value duration,
- visualization of alpha signals and exposures for investment decision-support, and
- visualization of risk-bandwidths to support a risk-aware investment process.

2012 – 2016	ABN AMRO Bank N.V.	Amsterdam, Netherlands
DESCRIPTION	**Quantitative Risk Specialist**	

As a quant in the Investment Risk group (within Investment Strategy & Portfolio Expertise), I worked mainly on projects centered around risk/return modeling & scalable analytics for ~100K clients globally:

- analyzing pricing and risk of structured products for product approval,
- assessing risk/return trade-offs for active- *vs.* passive funds,
- developing risk-bandwidth models for monitoring client portfolios,
- designing a tracking system for product-level MiFID-II compliance across our EU locations,
- team lead (4) in developing an open analytics platform for investment performance & risk,
- team lead (5) in developing a business-intelligence app for investment products & portfolios.

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2013 — Scientific Computing & Modeling N.V. — Amsterdam, Netherlands
DESCRIPTION — **Postdoctoral Researcher – Scientific Programmer**

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 — NWO (Foundation for Fundamental Research on Matter) — Utrecht/Delft, Netherlands
DESCRIPTION — **PhD Researcher – OIO**

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:

- addressing quantum transport, quantum chemistry and parallel algorithm design,
- with results presented at a number of international conferences & published in the peer-reviewed literature, and released in the commercially available *Amsterdam Density Functional* quantum-chemistry code.

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.

2006 – 2010 — Clear Cincom B.V. — Delft, Netherlands
DESCRIPTION — **Consultant – Radio Network Planner**

In the field and in the lab, my work covered test design, execution & analysis for:

- the test & validation of the HSL and Hanzelijn high-speed rail lines, and on the annual coverage-tests for the Netherlands' national railway network, and
- 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.

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 quantitative modeling,
- Experienced with SAS and SQL for database programming and statistical/predictive analytics, from one-off models to version-controlled architecture and deployment;
- Some project-based experience with C, C++, JAVA, R, PERL, VB, VBA, MAPLE and MATHEMATICA,
- Experienced with FIS APT,FACTSET, BLOOMBERG and THOMSONREUTERS 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

- CFA Charterholder, GARP affiliate member, Society for Industrial & Applied Mathematics member.
- 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.

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