# Christoper Verzijl, PhD, CFA
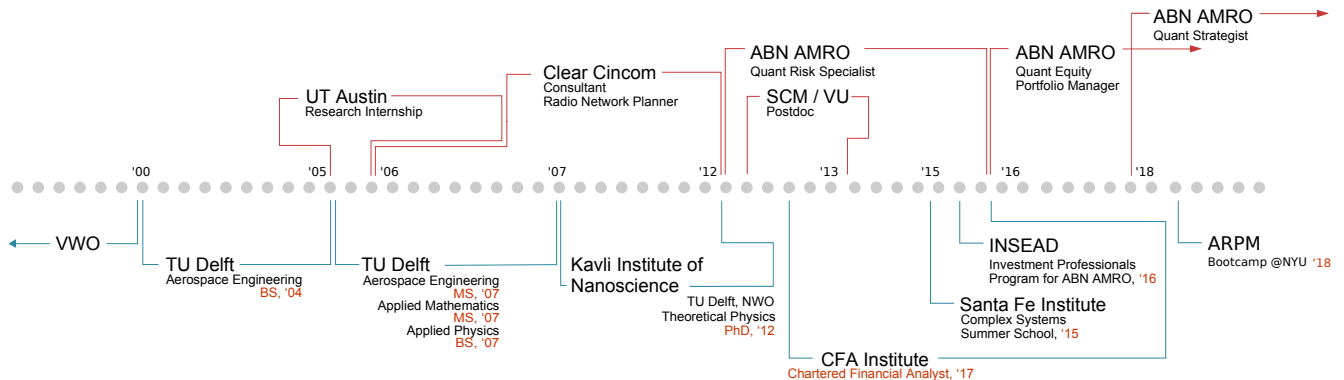# Résumé

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

## Timeline



## Experience

| 2018 – present | ABN AMRO Bank N.V. | Amsterdam, Netherlands |
| JOB | **Senior Quantitative Investment Specialist** | |

Quantitative strategist, with an asset-allocation focus. I work on investment proposals, portfolio design and product development for quantitative strategies:

- development and validation of alpha-models and bet-sizing for cross-asset portfolios,
- harmonization of a multi-country setup to a common investment process & tooling,
- product development of risk-overlay (derivatives) and cross-asset risk-premia strategies.

| 2016 – present | ABN AMRO Bank N.V. | Amsterdam, Netherlands |
| JOB | **Equity Portfolio Manager** | |

Co-portfolio manager for flagship Global Equity mandates, 2016-2018, hybrid systematic/discretionary. Currently co-portfolio manager on a quant-driven Conservative mandate and advisor on an equity multifactor (smart-$\beta$) mandate. Additionally, ongoing 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, exposures and risk-bandwidths for investment decision-support.

| 2012 – 2016 | ABN AMRO Bank N.V. | Amsterdam, Netherlands |
| JOB | **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:

- pricing and risk of structured products for product approval,
- 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<br>JOB | Scientific Computing & Modeling N.V.<br>**Postdoctoral Researcher – Scientific Programmer** | Amsterdam, Netherlands |

Worked on the integration of our molecular-transport code into the commercial ADF/BAND DFT code (scaling up to supercomputer calculations; ADF2013 onwards). This included giving tutorials and work on developer documentation and a proposed GUI front-end.

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| 2008 – 2012<br>JOB | NWO (Foundation for Fundamental Research on Matter)<br>**PhD Researcher – OIO** | Utrecht/Delft, Netherlands |

My doctoral research improved computational models for electronic transport in single-molecule nanostructures, to understand molecular-electronics experiments towards new designs for computer chips. My work has been released in the commercially available Amsterdam Density Functional quantum-chemistry code. I also taught a joint course with Michigan State University.

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| 2006 – 2010<br>JOB | Clear Cincom B.V.<br>**Consultant – Radio Network Planner** | Delft, Netherlands |

I worked in a small team covering test design, execution & analysis to validate our design of the signaling network for both the HSL and Hanzelijn high-speed rail lines in the Netherlands. I authored a number of working papers outlining a better GSM-R test approach, which we used in designing a similar network in Tunisia.

## SKILLS & INTERESTS

### Some Highlights

- Assessed and redesigned the building blocks of an underperforming multifactor smart-$\beta$ strategy, which led to the successful relaunch of a previously lackluster investment mandate (Strategist at ABN)
- Developed the (published) model behind, and major parts of a full transaction-processing, analytics and reporting stack for a charity "Investment Game", mapping the 2014 World Cup to traded portfolios in a "football-securities" market (Quant at ABN)

### Programming, *etc.*

- Persistent interest in Data Science and Machine Learning, with emphasis on *science* and *learning*.
- I build things with MATLAB, PYTHON and FORTRAN for quantitative modeling, and with SAS and SQL for predictive analytics and database code: 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,
- and am experienced with FIS APT, FACTSET, BLOOMBERG and TR EIKON/DATASTREAM for financial analysis.

### Affiliations, Languages, *etc.*

- CFA Charterholder, GARP affiliate, Society for Industrial & Applied Mathematics (SIAM) member
- Native speaker of English and Dutch, conversational in French, Spanish and Portuguese
- Travel, salsa, intercultural communication, negotiation: I'm interested in the many ways people relate to each other across cultures, faiths, and the negotiating table, in particular as concerns constructive conflict-resolution.
- Have worked in international collaborations in science and industry, including travel, teaching and technical presentations in the EU, US, Switzerland and Hong Kong. Publications online.

### Grants, Honors, *etc.*

- Two Netherlands National Computing Facilities grants on the SARA Supercomputer Cluster (*2010, 2011*)
- University Fund Delft and Prof.dr.ir. H.J. van der Maas Foundation Scholarships for studies abroad (*2005*)
- PhD in Physics, MSc *cum laude* in Aerospace Engineering and Math, BSc *cum laude* in Physics (*2000 – 2012*)
- Dutch Mathematics A-lympiad – placed second with team representing St. Maarten (*2000*)