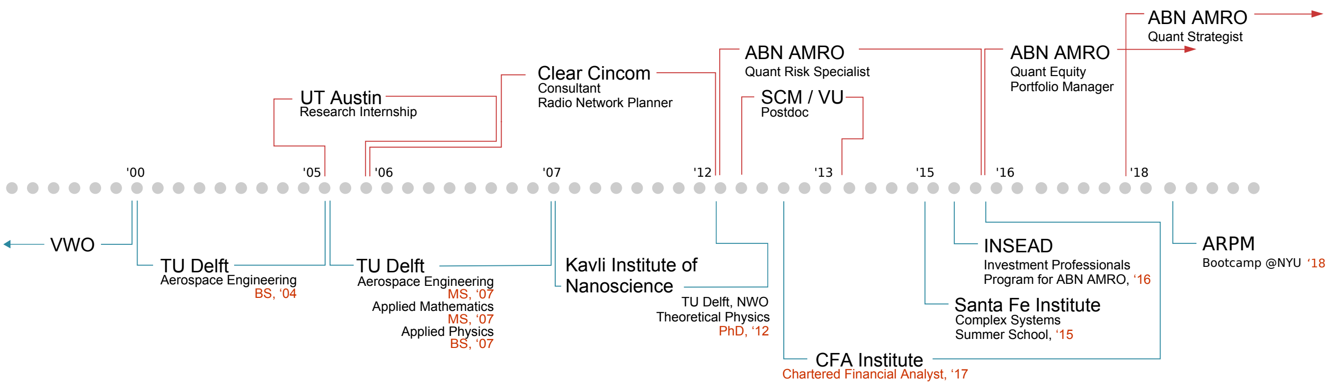
C H R I S T O P E R V E R Z I J L , P H D , C F A

R É S U M É

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

TIMELINE



EXPERIENCE

2018 – PRESENT JOB	ABN AMRO Bank N.V. — Amsterdam, Netherlands **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 JOB	ABN AMRO Bank N.V. — Amsterdam, Netherlands **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-β) 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 JOB	ABN AMRO Bank N.V. — Amsterdam, Netherlands **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.

GITHUB | SCHOLAR | LINKEDIN | RESEARCHGATE | ✉ CJO.VERZIJL@GMAIL.COM

2013 Job	Scientific Computing & Modeling N.V. — Amsterdam, Netherlands **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 onwards). This included giving tutorials and work on developer documentation and a proposed GUI front-end.

2008 – 2012 Job	NWO (Foundation for Fundamental Research on Matter) — Utrecht/Delft, Netherlands **PhD Researcher – OIO**

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.

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

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

- 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)
- Developed a scalable, high-performance, quantum-chemical NEGF transport code (Physics PhD), which was later integrated into a commercial quantum-chemistry modeling solution (Postdoc at SCM)

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*)