Eva Verschueren

Ph.D. Student

- 4 April 1996
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Skills

Python

R

Matlab

Latex

Word, PowerPoint, Excel

Languages

Dutch

English

French

Core Courses

Financial Engineering,
Advanced Life Insurance Math,
Data science for Non-Life Insurance,
Foundations of Quantitative Risk Measurement,
Statistics for Finance and Insurance
Machine Learning and
Inductive Inference, Data Mining

About Me

I am a Mathematician with an analytical and problem-solving mindset, currently working as a Ph.D. student in Actuarial Science, while finishing the master's in Actuarial and Financial Engineering. Being a working student, I learned how to deal with pressure, how to manage time and respect deadlines and I developed an active learning attitude. My engagement as a math tutor and teaching assistant on actuarial coursework highlight my intellectual, teaching and presentation skills.

Education

2019-...	**Ph.D. Student in Actuarial Science** KU Leuven Promotor-team: Prof. Katrien Antonio & Prof. Wim Schoutens	Leuven, BE
2021-...	**M.Sc. Actuarial & Financial Engineering** KU Leuven	Leuven, BE
2017-2019	**M.Sc. Mathematics** KU Leuven GPA: 87 % - Summa Cum Laude	Leuven, BE
2014-2017	**B.Sc. Mathematics** KU Leuven GPA: 78 % - Magna Cum Laude	Leuven, BE
2008-2014	**Economics – Mathematics** Kardinaal van Roey-instituut GPA: 91 %	Vorselaar, BE

Experience

Ph.D. Student in Actuarial Science   September 2019 - Present, Leuven, BE
KU Leuven

- On Quantitative Finance & Machine Learning in Finance and Insurance
- Day-to-day coordinator for the master's thesis in M.Sc. Actuarial & Financial Engineering
- Work leader for master's thesis in M.Sc. Actuarial & Financial Engineering
- Teaching Assistant for courses in M.Sc. Actuarial & Financial Engineering, M.Sc. Mathematics and B.Sc. Mathematics, Physics and Computer Science

Teaching Assistant in Mathematics   February 2019 - June 2019, Leuven, BE
KU Leuven

- Guidance of exercise sessions for the course *Wiskunde I* in first B.Sc. of various scientific disciplines

Internship in Mathematical Finance   September 2018, Leuven, BE
RiskConcile

- Python code for the calibration of pricing models on volatility surfaces
- Python code for the valuation of exotic options

Publications

Stephan Höcht, Dilip Madan, Wim Schoutens, Eva Verschueren (2021). *It takes two to tango: Estimation of the zero-risk premium strike of a call option via joint physical and pricing density modeling*. Risks 9(11).

Awards

2020	**IA|BE Thesis Prize 2020** Best thesis prize from the Institute of Actuaries in Belgium, for my master's thesis in Mathematics on the joint modeling of physical and pricing densities.