

Eva Verschueren

Ph.D. Student

- 4 April 1996
- Bankstraat 74, 3000 Leuven, Belgium
- +32 475912676
- https://evaverschueren.netlify.app/
- @ evaverschueren@outlook.com

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. in Actuarial Science Leuven, BE

KU Leuven

Promotor-team: Prof. Katrien Antonio & Prof. Wim Schoutens

2021-... M.Sc. Actuarial & Financial Engineering Leuven, BE

KU Leuven

2017-2019 M.Sc. Mathematics Leuven, BE

KU Leuven

GPA: 87 % - Summa Cum Laude

2014-2017 B.Sc. Mathematics Leuven, BE

KU Leuven

GPA: 78 % - Magna Cum Laude

2008-2014 **Economics – Mathematics** Vorselaar, BE

Kardinaal van Roey-instituut

GPA: 91 %

[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 $\it Wiskunde I$ 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.