# Jordy Rillaerts

V: March 2023

## PERSONAL INFORMATION


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| Nationality: | Belgian |
| Date of birth: | March 28, 1995 |
| Address: | Rötelstrasse 1<br>8006, Zürich<br>Switzerland |
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| Phone: | +41 765 688 709 – +32 496 789 577 |
| Varia: | LinkedIn – SSRN – Github |


## EDUCATION

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|---|---|
| 2018 – present | **PhD program in Finance**<br>University of Zürich and Swiss Finance Institute<br>Research: Asset pricing, Credit risk, Quant finance and Sustainable finance |
| 2017 – 2018 | **Master in Quantitative Finance** (Magna cum laude)<br>Solvay Brussels School of Economics & Management |
| 2012 – 2017 | **BSc and MSc in Business Engineering** (Magna cum laude)<br>University of Antwerp<br>Major: Supply chain engineering – Minor: Economic policy |
| 2006 – 2012 | **Secondary education**<br>OLVI Boom, Latin – Mathematics |

### Miscellaneous

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| 2017 | Beta Gamma Sigma member (granted by University of Antwerp)<br>International Honor society for top students in an AACSB business program |
| 2016 | Summer school – Emerging Market Economies, Yerevan State University |
| 2015–2016 | Erasmus exchange – Charles University, Prague |

## PROFESSIONAL EXPERIENCE

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| 2019 – present | **University of Zurich**<br>Teaching and Research Assistant, Chair of Financial Engineering – Prof. Markus Leippold<br>Courses: Financial Engineering (MA, L+E), Applied Quantitative Finance (MA, Seminar) and Asset pricing (PhD) |
| 2018 | **VAR Strategies – Quant Advisory and Analytics**<br>Three-month internship<br>Implemented simulated annealing algorithm, estimation and simulation of affine term structure models and multivariate Ornstein-Uhlenbeck process |
| 2017 | **Argenta**<br>One-month internship at actuarial department<br>Created PRIIPs, VaR and Solvency II reports, categorized Branch 21 and 23 products in risk and performance categories |
| | **Cummins distribution center** (Summers 2014–2017)<br>**Okay supermarket** (Summer 2011) |

## ACADEMIC PUBLICATIONS

### Journal articles

Ask BERT: How Regulatory Disclosure of Transition and Physical Climate Risks affects the CDS Term Structure
With Julian Kölbel, Markus Leippold and Qian Wang – Journal of Financial Econometrics (2022)

### Working papers

Beyond Climate: The impact of biodiversity, water, and pollution on the CDS term structure
With Andreas Hoepner, Johannes Klausmann and Markus Leippold – Swiss Finance Institute Research Paper No. 23-10

### Work in progress

Option demand and earnings announcements, with Markus Leippold

## SKILLS

### Software and Tools

Python, LaTeX & MS Office (+++)
C++, SAS & SQL (++)
HTML, CSS & Markdown (+)

### Languages

Dutch (Native)
English & French (Professional)
German (Basic)