

Jordy Rillaerts

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Education

PhD candidate in Finance <i>University of Zürich, Department of banking and finance & Swiss Finance Institute</i> Research interests: Asset pricing, Portfolio management	2018 - present
Advanced Master in Quantitative Finance <i>Solvay Brussels School of Management & Economics, Magna cum laude</i>	2017 - 2018
Master of Science in Applied economics: Business Engineering <i>University of Antwerp, Faculty of Applied Economic Sciences, Magna cum laude</i> Major - minor: Supply chain engineering - Economic policy	2012 - 2017
Summerschool - Emerging Market Economies <i>Yerevan State University (Armenia)</i>	September 2016
Erasmus exchange <i>Charles University Prague (Czech Republic)</i>	2015 - 2016
Secondary education <i>Latin-Mathematics</i>	2006 - 2012

Professional experience

VAR Strategies - Quant Advisory and Analytics <i>Internship (as part of AMQF degree)</i> Topics covered: <ul style="list-style-type: none">○ Simulated annealing○ Affine term structure models○ Multivariate Ornstein-Uhlenbeck process	June 2018 - August 2018
Argenta, Actuarial department <i>Internship</i> Topics covered: <ul style="list-style-type: none">○ Packaged Retail Investments and Insurance Products' (PRIIPs') regulation○ Key Information Document (KID): Risk and performance categorisation on branch 21 & 23 products○ Value-at-Risk and Solvency II capital requirements	August 2017
Student jobs <i>Various student jobs during summer months</i> <ul style="list-style-type: none">○ Cummins distribution center (2014-2017)○ Okay supermarket chain (2011)	

Academic achievements

Working Papers.....

Ask BERT: How Regulatory Disclosure of Transition and Physical Climate Risks affects the CDS Term Structure
With Julian Kölbel, Markus Leippold and Qian Wang (2021)

Teaching.....

Teaching assistant & Research Associate

2019 - present

Chair of Financial Engineering, Prof. Markus Leippold

Courses: Asset pricing (PhD), Financial Engineering (MA) & Applied Quantitative Finance (MA, seminar)

Miscellaneous.....

Selected presentations:

- o 2021 AFA PhD student poster session

Beta Gamma Sigma:

Member of Beta Gamma Sigma, an international Honor society for top students in an AACSB accredited business program. Membership was granted by the University of Antwerp.

Skills

Languages..... Software & Tools.....

Dutch, English & French

Python, LaTeX, MS Office, C++ & SAS

References

Available upon request