# Jordy Rillaerts

V: November 2023

## PERSONAL INFORMATION


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| Nationality: | Belgian |
| Date of birth: | March 28, 1995 |
| Address: | Rötelstrasse 1<br>8006, Zürich<br>Switzerland |
| Email: | jordy.rillaerts13@gmail.com |
| Phone: | +41 765 688 709 |
| Varia: | LinkedIn – Github – Webpage – SSRN |


## PROFESSIONAL EXPERIENCE

2023 – present **Deloitte AG**
Senior Consultant in Risk advisory – Financial Risk Management
Project work related to Stress testing, Credit risk modelling and Low-default mortgage portfolio

2019 – 2023 **University of Zurich**
Teaching and Research Assistant, Chair of Financial Engineering – Prof. Markus Leippold
Courses: Financial Engineering (MA, L+E), Applied Quantitative Finance (MA, Seminar) and Asset pricing (PhD)

2018 **VAR Strategies – Quant Advisory and Analytics**
Three-month internship
Implemented simulated annealing algorithm, estimation and simulation of affine term structure models and multivariate Ornstein-Uhlenbeck process

2017 **Argenta**
One-month internship at actuarial department
Created PRIIPs, VaR and Solvency II reports, categorized Branch 21 and 23 products in risk and performance categories

**Cummins distribution center** (Summers 2014–2017)
**Okay supermarket** (Summer 2011)

## EDUCATION

2018 – 2023 **PhD program in Finance**
University of Zürich and Swiss Finance Institute
Research: Asset pricing, Credit risk, Quant finance and Sustainable finance

2017 – 2018 **Master in Quantitative Finance** (Magna cum laude)
Solvay Brussels School of Economics & Management

2012 – 2017 **BSc and MSc in Business Engineering** (Magna cum laude)
University of Antwerp
Major: Supply chain engineering – Minor: Economic policy

2006 – 2012 **Secondary education**
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 |

## 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

Do options whistle? Option demand pressure and earnings announcements

With Markus Leippold

## SKILLS

### Software and Tools

Python, LaTeX & MS Office (+++)

SQL (++)

C++, SAS, HTML, CSS & Markdown (+)

### Languages

Dutch (Native)

English & French (Professional)

German (Basic)