Jordy Rillaerts

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Education

PhD candidate in Finance	*2018 - present*

University of Zürich, Department of banking and finance & Swiss Finance Institute
Research interests: Asset pricing, Portfolio management

Advanced Master in Quantitative Finance	*2017 - 2018*

Solvay Brussels School of Management & Economics, Magna cum laude

Master of Science in Applied economics: Business Engineering	*2012 - 2017*

University of Antwerp, Faculty of Applied Economic Sciences, Magna cum laude
Major - minor: Supply chain engineering - Economic policy

Summerschool - Emerging Market Economies	*September 2016*

Yerevan State University (Armenia)

Erasmus exchange	*2015 - 2016*

Charles University Prague (Czech Republic)

Secondary education	*2006 - 2012*

Latin-Mathematics

Professional experience

VAR Strategies - Quant Advisory and Analytics	*June 2018 - August 2018*

Internship (as part of AMQF degree)
Topics covered:
○ Simulated annealing

○ Affine term structure models

○ Multivariate Ornstein-Uhlenbeck process

Argenta, Actuarial department	*August 2017*

Internship
Topics covered:
○ 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

Student jobs
Various student jobs during summer months
○ 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:
- 2021 AFA PhD student poster session

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

Skills

Languages
Dutch, English & French

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

References

Available upon request