

# Jordy Rillaerts

Belgian - 28/03/1995  
☎ +41 765 68 87 09  
✉ jordy.rillaerts13@gmail.com  
🔗 LinkedIn - SSRN - Github



## Education

<b>PhD Candidate in Finance</b> <i>University of Zürich, Department of banking and finance &amp; Swiss Finance Institute</i>	2018 - present
<b>Advanced Master in Quantitative Finance (AMQF)</b> <i>Solvay Brussels School of Management &amp; Economics, Magna cum laude</i>	2017 - 2018
<b>M.Sc. in Applied economics: Business Engineering</b> <i>University of Antwerp, Faculty of Applied Economic Sciences, Magna cum laude</i> Major - minor: Supply chain engineering - Economic policy	2012 - 2017
<b>Secondary education</b> Latin-Mathematics	2006 - 2012

## Miscellaneous

**Summer school:** Emerging Market Economies at Yerevan State University (September 2016)  
**Erasmus exchange:** Charles University Prague (2015 - 2016)

## Academic achievements

### Published work

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

### Working Papers

### Work in Progress

**Materiality of Environmental Risk Factors: The EU Taxonomy on Sustainable Investing** (2022, SSRN)  
With Andreas Hoepner, Johannes Klaussmann and Markus Leippold

## Teaching

**Teaching assistant & Research Associate** 2019 - present  
*Chair of Financial Engineering, Prof. Dr. Markus Leippold*  
Courses: Asset pricing (PhD), Financial Engineering (MA) & Seminar in Applied Quantitative Finance (MA)

## Miscellaneous

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

## Professional experience

**VAR Strategies - Quant Advisory and Analytics** June 2018 - August 2018  
*Internship (as part of AMQF degree)*  
Topics: Simulated annealing, Affine term structure models & Multivariate Ornstein-Uhlenbeck Process

**Argenta - Actuarial department** August 2017  
*Internship*  
Topics:

- 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

**Summer student jobs:** Cummins distribution center (2014-2017) & Okay supermarket chain (2011)

## Skills

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### Software & Tools.....

Python, L<sup>A</sup>T<sub>E</sub>X & MS Office (advanced)

C++ & SAS (basic)

F# (minimal)

### Languages.....

Dutch (native)

English & French (professional)

## References

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Available upon request