

Thomas van der Zwaard

LinkedIn: <https://www.linkedin.com/in/thomasvdzwaard>

Email: thomasvdzwaard@live.nl

Homepage: <https://thomasvdzwaard.github.io/>

EDUCATION

-
- **Utrecht University** Utrecht, the Netherlands
PhD - Applied Mathematics September 2018 - November 2024
 - **Delft University of Technology** Delft, the Netherlands
Master of Science - Applied Mathematics; GPA: 8.5 (cum laude) September 2014 - August 2016
Specialization: Financial Engineering
 - **Delft University of Technology** Delft, the Netherlands
Bachelor of Science - Applied Mathematics; GPA: 7.0 September 2011 - August 2014

EXPERIENCE

-
- **Rabobank** Utrecht, the Netherlands
Senior model validator October 2016 - present
 - **Department:** Risk Management, Pricing Model Validation team.
 - **Goal:** Validate models used for pricing and risk-management of financial derivatives.
 - **Asset classes:** Interest rate, foreign exchange, credit, inflation, bond, commodity, hybrid.
 - **Utrecht University & Delft University of Technology** Utrecht/Delft, the Netherlands
PhD candidate September 2018 - May 2024
 - **Promotor:** Prof. dr. ir. C.W. Oosterlee.
 - **Copromotor:** Dr. ir. L.A. Grzelak.
 - **Research topic:** Enhanced Modelling of Valuation Adjustments for Comprehensive Financial Risk Management.

PUBLICATIONS

-
- **“Enhanced Modelling of Valuation Adjustments for Comprehensive Financial Risk Management”:** T. van der Zwaard, PhD thesis, November 2024.
 - **“On the Hull-White model with volatility smile for Valuation Adjustments”:** T. van der Zwaard, L.A. Grzelak, C.W. Oosterlee, submitted, pre-print on arXiv, March 2024.
 - **“Efficient Wrong-Way Risk Modelling for Funding Valuation Adjustments”:** T. van der Zwaard, L.A. Grzelak, C.W. Oosterlee, International Journal of Theoretical and Applied Finance, 27(2), July 2024.
 - **“Relevance of Wrong-Way Risk in Funding Valuation Adjustments”:** T. van der Zwaard, L.A. Grzelak, C.W. Oosterlee, Finance Research Letters, 49, October 2022.
 - **“A computational approach to hedging Credit Valuation Adjustment in a jump-diffusion setting”:** T. van der Zwaard, L.A. Grzelak, C.W. Oosterlee, Applied Mathematics and Computation, 391, February 2021.

SKILLS SUMMARY

-
- **Languages:** English (excellent), Dutch (native)
 - **Programming:** C#, Python, SQL, MATLAB, R
 - **Tools:** LaTeX, Git, Azure DevOps

VOLUNTEER EXPERIENCE

-
- **c.k.v. VZOD** Kudelstaart, the Netherlands
Various roles, e.g.:
 - **Treasurer in the board.:** May 2021 - present.
 - **Coordinator of volunteers.:** June 2015 - July 2018.
 - **D.S.K.V. Paal Centraal** Delft, the Netherlands
Various roles, e.g.:
 - **Treasurer and vice-president in the board:** September 2013 - August 2014.
 - **Member of the advisory committee to the board.:** September 2016 - February 2018.
 - **Member of the financial committee.:** 2012/2013, 2014/2015, 2016/2017.
 - **Stichting De Binding** Aalsmeer, the Netherlands
Preparation and support of youth summer camps with around 40 participants. April 2013 - August 2021.