

Thomas van der Zwaard

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EDUCATION

- 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 (fulltime till September 2018, 0.5 FTE since then)* 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 (0.5 FTE)* September 2018 - present
 - **Promotor:** Prof.dr.ir. C.W. Oosterlee.
 - **Co-promotor:** Dr.ir. L.A. Grzelak.
 - **Research topic:** Improved modelling and numerical methods for Valuation Adjustments, in the context of financial risk management.

PUBLICATIONS

- **“Efficient Wrong-Way Risk Modelling for Funding Valuation Adjustments”:** T. van der Zwaard, L.A. Grzelak, C.W. Oosterlee, submitted, pre-print on arXiv, September 2022.
- **“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, SVN

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.