Eva Verschueren

Postdoctoral Researcher

4 April 1996

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Personal website

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Technical Skills

Latex

Matlab

Python

R

Word, PowerPoint, Excel

Languages

Dutch

English

French

Core Courses

Financial Engineering,
Advanced Life Insurance Math,
Data science for Non-Life Insurance,
Foundations of Quantitative Risk Measurement,
Statistics for Finance and Insurance,
Machine Learning and Inductive Inference,
Data Mining

About Me

I am a Mathematician with an analytical and problem-solving mindset, currently working as a postdoctoral researcher in quantitative finance. In October 2023, I will obtain a PhD degree in Actuarial Science. While working and pursuing a master's degree in Actuarial and Financial Engineering simultaneously, I honed my abilities to handle pressure, efficiently manage my time, and meet deadlines. My engagement as a math tutor and teaching assistant on actuarial coursework highlight my intellectual, teaching and presentation skills. I have a positive mindset in everyday life and highly value opportunities for collaboration and interaction with others. I possess a strong desire to learn and grow and I am not afraid to tackle new challenges and expand my skill set.

Education

2019-2023 **Ph.D. in Actuarial Science** — Leuven, BE
KU Leuven
Thesis: *Modern contribution in quantitative finance: on derivatives pricing and sustainable capital*
Promotor-team: Prof. Katrien Antonio & Prof. Wim Schoutens.

2021-2023 **M.Sc. Actuarial & Financial Engineering** — Leuven, BE
KU Leuven, GPA: 91% - Summa Cum Laude with congratulations of the examination committee
Thesis: *On the pricing of capped volatility swaps using machine learning techniques* (winner of the EU Best Quant Finance MSc Thesis Award 2023, by EY and TopQuants).

2017-2019 **M.Sc. Mathematics** — Leuven, BE
KU Leuven, GPA: 87% - Summa Cum Laude
Thesis: *Simultaneous estimation of the physical and pricing density with applications in option positioning* (winner of the IA|BE Thesis Prize 2020).

2014-2017 **B.Sc. Mathematics** — Leuven, BE
KU Leuven, GPA: 78% - Magna Cum Laude

2008-2014 **Economics – Mathematics** — Vorselaar, BE
Kardinaal van Roey-instituut, GPA: 91%

Experience

Postdoctoral researcher in Quant Finance — October 2023 - February 2024, Leuven, BE
KU Leuven

Ph.D. Student in Actuarial Science — September 2019 - October 2023, Leuven, BE
KU Leuven
- Projects in collaboration with industry partners and JRC European Commission.
- Day-to-day coordinator and work leader for master's thesis in M.Sc. Actuarial & Financial Engineering.
- Teaching Assistant for courses in M.Sc. Actuarial & Financial Engineering, M.Sc. Mathematics and B.Sc. Mathematics, Physics and Computer Science.

Teaching Assistant in Mathematics — February 2019 - June 2019, Leuven, BE
KU Leuven
- Guidance of exercise sessions for the course *Wiskunde I* in first B.Sc. of various scientific disciplines.

Internship in Mathematical Finance — September 2018, Leuven, BE
RiskConcile
- Python code for the calibration of pricing models on volatility surfaces.
- Python code for the valuation of exotic options.