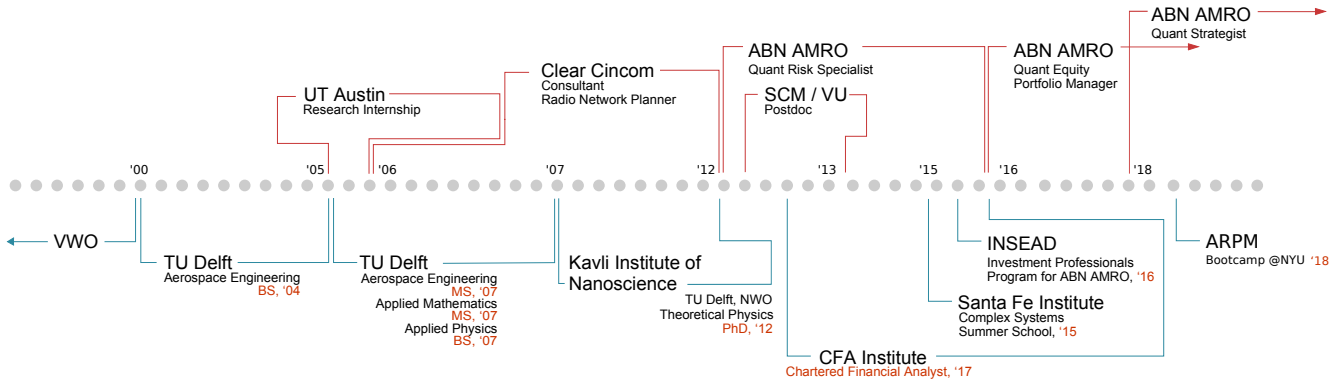


CHRISTOPHER VERZIJL, PHD, CFA

RÉSUMÉ

Scientific, quantitative expertise, effectively communicated.
Interested in solving challenging problems that cross disciplines and borders.

TIMELINE



EXPERIENCE

2018 – PRESENT	ABN AMRO Bank N.V.	Amsterdam, Netherlands
JOB	Senior Quantitative Investment Specialist	
	Quantitative strategist, with an asset-allocation focus. I work on investment proposals, portfolio design and product development for quantitative strategies:	
	<ul style="list-style-type: none">- development and validation of alpha-models and bet-sizing for cross-asset portfolios,- harmonization of a multi-country setup to a common investment process & tooling,- product development of risk-overlay (derivatives) and cross-asset risk-premia strategies.	
2016 – 2018 / PRESENT	ABN AMRO Bank N.V.	Amsterdam, Netherlands
JOB	Equity Portfolio Manager	
	Co-portfolio manager for flagship Global Equity mandates, 2016-2018, hybrid systematic/discretionary. Currently advisor on a quant-driven conservative mandate, a quant-driven momentum mandate and an equity multifactor (smart- β) mandate. Additionally, ongoing research:	
	<ul style="list-style-type: none">- designing analytics for factor investment strategies at the fund-of-funds level,- developing a structural model for equity and enterprise-value duration,- visualization of alpha signals, exposures and risk-bandwidths for investment decision-support.	
2012 – 2016	ABN AMRO Bank N.V.	Amsterdam, Netherlands
JOB	Quantitative Risk Specialist	
	As a quant in the Investment Risk group (within Investment Strategy & Portfolio Expertise), I worked mainly on projects centered around risk/return modeling & scalable analytics for ~100K clients globally:	
	<ul style="list-style-type: none">- pricing and risk of structured products for product approval,- designing a tracking system for product-level MiFID-II compliance across our EU locations,- team lead (4) in developing an open analytics platform for investment performance & risk,- team lead (5) in developing a business-intelligence app for investment products & portfolios.	

2013 JOB	Scientific Computing & Modeling N.V. Postdoctoral Researcher – Scientific Programmer	Amsterdam, Netherlands
	Worked on the integration of our molecular-transport code into the commercial ADF/BAND DFT code (scaling up to supercomputer calculations; ADF2013 onwards). This included giving tutorials and work on developer documentation and a proposed GUI front-end.	
2008 – 2012 JOB	NWO (Foundation for Fundamental Research on Matter) PhD Researcher – OIO	Utrecht/Delft, Netherlands
	My doctoral research improved computational models for electronic transport in single-molecule nanostructures, to understand molecular-electronics experiments towards new designs for computer chips. My work has been released in the commercially available Amsterdam Density Functional quantum-chemistry code. I also taught a joint course with Michigan State University.	
2006 – 2010 JOB	Clear Cincom B.V. Consultant – Radio Network Planner	Delft, Netherlands
	I worked in a team performing test design, execution & analysis to validate our design of the signaling network for the HSL and Hanzelijn high-speed rail lines in the Netherlands. I also authored a number of working papers outlining a better GSM-R test approach, which we used in designing a similar network in Tunisia.	

SKILLS & INTERESTS

Some Highlights

- Developed the (published) model behind, and major parts of a full transaction-processing, analytics and reporting stack for a charity "Investment Game", mapping the 2014 World Cup to traded portfolios in a "football-securities" market ([Quant at ABN](#))
- Developed a scalable, high-performance, quantum-chemical NEGF transport code ([Physics PhD](#)), which was later integrated into a commercial quantum-chemistry modeling solution ([Postdoc at SCM](#))

Programming, etc.

- Persistent interest in Data Science and Machine Learning, with emphasis on *science* and *learning*.
- I build things with MATLAB, PYTHON and FORTRAN for quantitative modeling, and with SAS and SQL for predictive analytics and database code: from one-off models to version-controlled architecture and deployment.
- Some project-based experience with C, C++, JAVA, R, PERL, VB, VBA, MAPLE and MATHEMATICA,
- and am experienced with FIS APT, FACTSET, BLOOMBERG and TR EIKON/DATASTREAM for financial analysis.

Affiliations, Languages, etc.

- CFA Charterholder, GARP affiliate, Society for Industrial & Applied Mathematics (SIAM) member
- Native speaker of English and Dutch, conversational in French, Spanish and Portuguese
- Travel, salsa, intercultural communication, negotiation: I'm interested in the many ways people relate to each other across cultures, faiths, and the negotiating table, in particular as concerns constructive conflict-resolution.
- Have worked in international collaborations in science and industry, including travel, teaching and technical presentations in the EU, US, Switzerland and Hong Kong. [Publications online](#).

Grants, Honors, etc.

- Two Netherlands National Computing Facilities grants on the SARA Supercomputer Cluster (2010, 2011)
- University Fund Delft and Prof.dr.ir. H.J. van der Maas Foundation Scholarships for studies abroad (2005)
- PhD in Physics, MSc *cum laude* in Aerospace Engineering and Math, BSc *cum laude* in Physics (2000 – 2012)
- Dutch Mathematics A-lympiad – placed second with team representing St. Maarten (2000)