Sander Willems

Contact Information

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Swiss Finance Institute at EPFL
Quartier UNIL-Dorigny, Extranef 220
CH-1015 Lausanne

Education

- **École Polytechnique Fédérale de Lausanne**, Swiss Finance Institute
  Ph.D., Mathematical Finance — 2014 – 2019
  Supervisor: Prof. Damir Filipović
  Thesis title: Pricing interest rate, dividend, and equity risk.
- **New York University**, Tandon School of Engineering
  Visiting Scholar — Fall 2018
  Host: Prof. Peter Carr
- **Université Libre de Bruxelles**, Solvay Business School
  Advanced Master, Quantitative Finance — 2013 – 2014
  Graduated with high honors
- **Ghent University**
  Bachelor of Science, Mathematics — 2008 – 2011
  Master of Science, Mathematics — 2011 – 2013
  Graduated with great distinction

Academic Experience

- **Adjunct Professor**, New York University, USA — Fall 2018
  Quantitative Methods in Finance, Master of Financial Engineering
  Student course evaluation: 5/5
- **Teaching Assistant**, EPFL, Switzerland — 2015 – 2018
  Fixed Income Analysis, Master of Financial Engineering
  Interest Rate Models, Coursera MOOC

Professional Experience

- **Quantitative Analyst Intern**, AXA, Belgium — Summer 2014
  Summer internship in AXA Belgium's Investments & ALM department.
  Implemented equity option pricing models with stochastic interest rates and stochastic volatility.
- **Risk Reporting Intern**, GIMV, Belgium — Summer 2011
  Summer internship in one of the largest Belgian private equity firms.

Programming

Daily usage: Matlab, LaTeX
Basic knowledge: C#, C++, Mathematica, Python, VBA

Awards and Fellowships

- *Best Teaching Assistant Award*, Master of Financial Engineering, EPFL — 2018
- *Best Discussant Doctoral Award*, Swiss Finance Institute Research Days — 2018
- *Outstanding Presentation Award*, 8th General AMaMeF conference — 2017
- *Swiss Finance Institute Graduate Fellowship* — 2014
- *Valedictorian of AM in Quantitative Finance*, Solvay Business School — 2014
- *Merit Based Tuition Fellowship*, Solvay Business School — 2013

Research Interests

Mathematical finance, derivative pricing, term-structure models, affine and polynomial processes, hybrid derivatives

Other Information

- Nationality: Belgian
- Languages: Dutch (native), English (fluent), French (working proficiency)
- Leisure: hiking, skiing (certified instructor)