

SANDER WILLEMS

CONTACT INFORMATION	Email: willems.sander@gmail.com Tel.: (+44) 78 797 87 790 Web: www.sanderwillems.com
EDUCATION	<ul style="list-style-type: none">– École Polytechnique Fédérale de Lausanne, Swiss Finance Institute <i>Ph.D., Mathematical Finance</i> 2014 – 2019 Supervisor: Prof. Damir Filipović Thesis title: Pricing interest rate, dividend, and equity risk.– Université Libre de Bruxelles, Solvay Business School <i>Advanced Master, Quantitative Finance</i> 2013 – 2014 Graduated with high honors– Ghent University <i>Bachelor of Science, Mathematics</i> 2008 – 2011 <i>Master of Science, Mathematics</i> 2011 – 2013 Graduated with great distinction
PROFESSIONAL EXPERIENCE	<ul style="list-style-type: none">– Quantitative Analyst, NatWest Markets, London 2019 – Pricing model risk.– Doctoral Assistant, EPFL, Lausanne 2014 – 2019 TA for Fixed Income Analysis, Master of Financial Engineering. Assisted with development of Coursera MOOC on Interest Rate Models.– Adjunct Professor, New York University, New York Fall 2018 Quantitative Methods in Finance, Master of Financial Engineering. Student course evaluation: 5/5– Quantitative Analyst Intern, AXA, Brussels Summer 2014 Summer internship in AXA Belgium's Investments & ALM department.– Intern, GIMV, Antwerp Summer 2011 Summer internship in private equity.
PROGRAMMING	Python, C++, Matlab, Mathematica, VBA
AWARDS AND FELLOWSHIPS	<ul style="list-style-type: none">– <i>Best Teaching Assistant Award</i>, Master of Financial Engineering, EPFL 2018– <i>Best Discussant Doctoral Award</i>, Swiss Finance Institute Research Days 2018– <i>Outstanding Presentation Award</i>, 8th General AMaMeF conference 2017– <i>Swiss Finance Institute Graduate Fellowship</i> 2014– <i>Valedictorian of AM in Quantitative Finance</i>, Solvay Business School 2014– <i>Merit Based Tuition Fellowship</i>, Solvay Business School 2013
RESEARCH INTERESTS	Mathematical finance, derivative pricing, term-structure models, affine and polynomial processes, hybrid derivatives
OTHER INFORMATION	<ul style="list-style-type: none">– Nationality: Belgian– Languages: Dutch (native), English (fluent), French (working proficiency)– Leisure: hiking, skiing (certified instructor)