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

- **"On the Hull-White model with volatility smile for Valuation Adjustments"**: T. van der Zwaard, L.A. Grzelak, C.W. Oosterlee, submitted, pre-print on arXiv, March 2024.
- **"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.*