



Jeroen Jansen, PhD
 Research Associate – Specialty: Finance

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EDUCATION

- 2011-2016 **PhD in Finance**
EDHEC-Risk Institute, Nice/London/Singapore
 Doctoral Thesis: “Two essays played on the credit triangle: Implied Recovery Rates and Implied Ratings”
- 2008 **Certificate in Quantitative Finance**
Fitch Learning, London, UK
- 2000 **Chartered Financial Analyst**
CFA Institute, Charlottesville, USA
- 1996 **Masters in Finance**
University of Amsterdam, Amsterdam, Netherlands

PROFESSIONAL EXPERIENCE

- 10/16-Now **Research Associate**
EDHEC-Risk Institute, Nice, France
 Research interests: fixed income
 smart beta benchmarking and fixed income factor investing
- 04/11-Now **Fixed Income Researcher and Portfolio Manager**
PIAM, Amsterdam, Netherlands
 Developed a quantitative credit factor model. Assets are selected on their style characteristics (value, valuation, momentum and size). The best assets in a sector are selected and aggregated in a smart beta index to a portfolio.
- 08/07-03/11 **Senior Portfolio Manager Investment Solutions (LDI)**
BNP Paribas Investment Partners, Amsterdam, Netherlands
 The Investment Solutions Department managed tailor made portfolios for pension funds, insurance companies and corporate

- 03/97-07/07 **Quantitative Asset Manager**
Lombard Odier & Cie, Geneva, Switzerland
Developed and implemented a quantitative fixed income portfolio strategy for sovereign bonds.
- 11/96-02/97 **Research Analyst**
Delta Lloyd Bank, Amsterdam, Netherlands
Created a forecasting model for the US interest rate

PUBLICATIONS

WORKING PAPERS

CDS Implied Credit Ratings, Jeroen Jansen and Frank J. Fabozzi (2016)

Local volatility and the recovery rate of credit default swaps, Jeroen Jansen, Sanjiv R. Das and Frank J. Fabozzi, (2016)

CDS Implied Volatility Surface, Jeroen Jansen and Frank J. Fabozzi (2016)

LANGUAGES

Dutch	C2 (mother tongue)
English	C1
French	B2
German	A2