

TIM JAIJ BOONEN

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Education

- 2010-2014 (expected): Ph.D. in Finance, Department of Econometrics and Operations Research, Tilburg University, funded by Netspar.
- 2009-2010: MSc. Master of Philosophy in Business: Finance track at Tilburg University (cum laude).
- 2008-2009: MSc. Quantative Finance & Actuarial Sciences at Tilburg University (cum laude).
- 2005-2008: BSc. Econometrics and Operational Research at Tilburg University (with distinction).

Academic appointments

- 2013-present Assistant Professor in Quantitative Finance and Actuarial Science (tenure track), University of Amsterdam

Visiting positions

- 2012 (June): Visiting scholar at Imperial College Business School, London.
Host: dr. E. Biffis.
- 2013 (March-May): Visiting scholar at Center of Excellence in Population, Aging Research (CEPAR) at University of New South Wales, Sydney
Host: Prof. dr. J. Piggott and Prof. dr. M. Sherris

Dissertation

“Game-theoretic approaches to optimal risk sharing”.
Advisors: Prof. A. De Waegenaere and Prof. H. Norde.

Fields of interest

Actuarial science, finance, game theory, insurance, pension economics.

Papers

Linking pension age and pension rights to life expectancy (in Dutch, “Het koppelen van pensioenleeftijd en pensioenaanspraken aan de levensverwachting”, joint with A. De Waegenaere and B. Melenberg) Netspar Design Paper 12.

Bargaining for Over-The-Counter risk redistributions: the case of longevity risk (joint with A. De Waegenaere and H. Norde), CentER Discussion Paper, 2012-090.

A generalization of the Aumann-Shapley value for risk capital allocation problems (joint with A. De Waegenaere and H. Norde), CentER Discussion Paper, 2012-091.

Risk redistribution with distortion risk measures. Work in progress.

Teaching Experience

Lectures and tutorials for the courses:

- Actuarial science in pensions, BSc./Msc. Level, University of Amsterdam, 2013-2014,
 - Stochastic models in life insurance, BSc./Msc. Level, University of Amsterdam, 2013-2014,
 - Proofs and techniques, BSc. Level, Tilburg University, 2012-2013,
- Average teaching evaluations: 4.89 on a scale from 1 to 5, where 1=poor and 5=excellent.

Tutorials for the courses:

- Introduction in life insurance, BSc. Level, University of Amsterdam, 2013-2014,
- Mathematics 1 for economics, BSc. Level, Tilburg University, 2009-2010,
- Linear Optimization, BSc. Level, Tilburg University, 2009-2010
- Introduction to Probability theory, BSc. Level, Tilburg University, 2009-2010
- Probability and Statistics, BSc. Level, Tilburg University, 2009-2010.

Obtained the teacher training certificate at Tilburg University (40 hours).

Fellowships

2010-present: Research fellow Netspar.

Conferences and workshop presentations (selected)

Risk redistribution with distortion risk measures:

- ENTER Jamboree, Barcelona, February 2012,
- SING 8 conference, Budapest, July 2012,
- University of New South Wales, actuarial and risk seminar, Sydney, March 2013,
- QUT Brisbane (invited), April 2013,
- Paul Woolley Centre (invited), UTS Sydney, April 2013,
- UTS Sydney (invited), April 2013,
- ANU Canberra (invited), May 2013,

Bargaining for Over-The-Counter risk redistributions: the case of longevity risk:

- ARIA annual meeting, San Diego, August 2011,
- Longevity 7 conference, Frankfurt, September 2011,
- NAKRE research day, Utrecht, October 2011,
- Netspar pension day, Utrecht, November 2011,
- University of New South Wales, CPS seminar, Sydney, March 2013,

A generalization of the Aumann-Shapley value for risk capital allocation problems:

- SING 7 conference, Paris, July 2011,
- Game Theory Society World Congress, Istanbul, July 2012,

Intergenerational solidarity within a closing pension fund:

- ARIA annual meeting, Minneapolis, August 2012,
- Netspar pension day, Utrecht, November 2012.

Conference discussions

- “Intra-group Risk Sharing under Financial Fairness”, Pazdera, Schumacher and Werker, Graduate Student Society (GSS) seminar, Tilburg, June 2011,
- “Modeling Mortality Trend under Solvency Regimes”, Boerger, Fleischer and Kuksin, ARIA annual meeting, San Diego, August 2011,
- “Informed Intermediation of Longevity Exposures”, Biffis and Blake, Longevity 7 conference, Frankfurt, September 2011,
- “The longevity risk of the Dutch Actuarial Association’s projection model”, Peters, Nusselder, Mackenbach, Netspar conference, Amsterdam, March 2012,

- “Home Production and Social Security Reform”, Dotsey, Li and Yang, International Pension Workshop, Paris, June 2012,
- “Public Sector Pension Funds in Australia: Longevity Selection and Liabilities“, Fong, Sherris and Piggott, ARIA annual meeting, Minneapolis, August 2012,
- “Herverdeling door pensioenregelingen: de invloed van de gestegen levensverwachting en het Lenteakkoord”, Bonenkamp, Nusselder, Mackenbach, Peters and Ter Rele, Netspar conference, Amsterdam, October 2012.

Software experience

Advanced knowledge: MATLAB, STATA, R and LATEX.

References

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Theo Nijman
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ADDITIONAL INFORMATION

Gender: Male

Languages: English (Fluent), Dutch (Native), German (Average)

Citizenship: The Netherlands