curriculum vitae

Personal and contact information:

Name	Jonathan Cornelissen
Nationality	Belgian
Sex	Male
Home Address	Naamsestraat 85, bus 5 3000 Leuven, Belgium
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Job Experience:

Summer 2012	**Google summer of code project**
2009-current	**PhD in Applied Economics: K.U.Leuven, Belgium** **Subject**: New methods for portfolio optimization based on high-frequency data and sustainability scores. **Supervisor**: Christophe Croux; **Co-supervisor**: Kris Boudt
2006-2009:	Private tutor: “business statistics” and “economics”
Summer 2008:	Accountant, Belgian Fuji Agency, WAVRE
Summer 2008:	Teaching assistance K.U.Leuven: Making the course material for the course “Applied Business Statistics” supervised by Prof. Martina Vandebroek in the department of Operations Research and Business Statistics

Education:

2004-2009	**University: K.U.Leuven: Commercial engineering** **Master: Magna cum laude** Master 2: Finance and accountancy Master 1: Business Research **Bachelor: Cum laude** Bachelor 3: **ERASMUS** exchange program in Paris **Université Paris Dauphine**
1998-2004	**High school: Sint-Albertuscollege: Greek - Mathematics**

Extra-curricular Activities:

- Co-founder of Sagio.be VZW: the first non-profit online private tutoring service in Belgium
  ⇨ Go to www.sagio.be
- Winner of the ING start Academy business game with project Sagio (2010)
- Finalist of the BCG (Boston Consulting Group) Strategy Cup (2009)
- Finalist of the BCG (Boston Consulting Group) Strategy Cup (2006)
- Member of the Arezzo-ensemble for three years (instrument: flute)
- Youth leader “speelpleinen Heverlee”

Papers:

- Boudt K., Cornelissen, J. and Croux C. (2012). The Gaussian rank correlation estimator: robustness properties. *Statistics and Computing 22*, 471-483.

- Boudt K., Cornelissen, J. and Croux C. Jump robust daily covariance estimation by disentangling variance and correlation components. *Forthcoming in Computational Statistics and Data Analysis.*

- Boudt K., Cornelissen, J., Croux, C. and S. Laurent. Nonparametric tests for intraday jumps: Impact of periodicity and microstructure noise. Chapter in Handbook of Volatility Models and Their Applications, First Edition, 565-584. Edited by Luc Bauwens, Christian Hafner, and Sébastien Laurent. © 2012 John Wiley & Sons, Inc.

- Boudt K., Cornelissen, J., Croux, C. (2011). The sustainability of mean-variance and mean-tracking error efficient portfolios. *Working paper.*

Software:

- Cornelissen J. and Boudt K. RTAQ: Tools for the analysis of trades and quotes in R.

Conferences:

- Conference on Computational and Financial Econometrics, London (2011) (presentation)
- FBE, AFI research workshop series, Belgium (2011) (discussant)
- 1st R/Rmetrics Summer School and 4th User/Developer Meeting on Computational Finance and Financial Engineering, Switzerland (2010) (presentation)
- "R/Finance: Applied finance with R" conference, USA, Chicago (2010) (presentation)
- Conference on Computational and Financial Econometrics, Cyprus (2009) (presentation)
- Annual meeting of the Belgian Statistical Society, Belgium (2009) (participation)
- Rmetrics workshop on computational finance and financial engineering, Switzerland (2008) (participation)

Part-time courses:

- Drama and declamation (7 years)
- Karate (6 years)
- Music:
  - Flute (9 years; graduated summa cum laude)
  - Piano (3 years)

Language skills:

- Dutch: Mother tongue
- English: Fluent in speech and in writing
- French: Sufficient in speech and in writing (Erasmus and job experience)