Orphée Van Essche

Senior Consultant

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Education

Sep 2020 – Jun 2022 **Master in statistics**, *Summa cum laude*, Université Libre de Bruxelles, Brussels.
- *Courses*: Graduate statistics, Time series analysis, Stochastic models, Statistical softwares, ALM in insurance, Financial modeling.
- *Thesis*: A semi-parametric approach to conditional Value-at-Risk estimation as a measure of market risk in a two-dimensional setting.

Sep 2016 – Jun 2018 **Master in Business engineering**, *Cum laude*, Solvay Brussels School, Brussels.
- *Courses*: Financial econometrics, Corporate finance, Derivatives and Financial risk management, Banking and asset management.
- *Thesis*: Big Data for Credit Scoring: towards the End of Discrimination on the Credit Makret? Evidence from Lending Club.
- Nomination to the « Concours International des Mémoires de l'Economie et de la Finance (31 ème Edition) » (Sep 2019)
- Marie-Christine Adam Award rewarding excellent performance in the finance courses (Oct 2018).

Jan 2017 – May 2017 **National University of Singapore**, *exchange program*, Business School, Singapore.

Sep 2013 – Jun 2016 **Bachelor in Business engineering**, *Cum laude*, Solvay Brussels School, Brussels.

Work experience

Jan 2025 – ... **Senior consultant**, *Altaïr*, Brussels
- *Software Plateform*: Participation in the creation of a software in the banking sector.

Aug 2022 – Dec 2024	**Senior Quantitative Analyst - Credit Modelling**, *Belfius Banque*, Full time, Brussels.

- *Development of credit risk models for the calculation of impairments under IFRS 9*: Participate in the development of PD, LGD and CCF models as well as the staging process used to compute impairments under IFRS 9, together with multiple impacts assessment.
- *Backtesting of credit risk models for the calculation of RWA under CRR II and impairments under IFRS 9*: Design and implement the backtesting of ECL models used for IFRS 9 impairments as well as PD, LGD and CCF models developed under the IRB approach.
- *Support to other teams*: Provide support to other teams in the management of credit risk by implementing quantitative tools and performing technical analyses.

Nov 2018 – Jun 2022	**Actuary - Financial Business Control EB/HC**, *AG Insurance*, Part time, Brussels.

- *Automation of internal reporting processes*: Automated most of the key steps involved in the internal reporting of Technical Results to speed up reporting processes and reduce operational risks.
- *Support and ad-hoc tasks*: Provided support to the team in busy periods and performed ad-hoc tasks (e.g. Technical Results analysis for specific life insurance products).

Oct 2018 – Oct 2020	**Advisor - Financial Risk Management**, *KPMG Advisory*, Full time, Brussels.

- *EBA 2020 EU-wide stress test support for one medium sized Belgian bank*: Assisted the bank in the stress testing exercise by developing several tools to compute RWA and ECL under the different scenarios and horizons of the stress test.
- *Internal validation of the Operational Deposits Model impacting regulatory liquidity requirements of a major Central Securities Depository*: Assisted the Model Validation team to assess the goodness of fit of the model and its validity for intended use while ensuring its compliance with the evolving regulation.
- *External audit support as part of the annual audits of IRB models for one medium sized Belgian bank*: Reviewed technical model documentations as well as model validation reports for PD, LGD and EAD models in order to assess their soundness and compliance with CRR II and IFRS 9.

Computer skills

★★★	Python, SQL, LaTeX
★★	R, R Shiny, R Markdown
★	SAS, VBA, Matlab

Languages

French	C2
English	C1
Dutch	B1