

ANDRIA VAN DER MERWE

September 2016

Vice President

Compass Lexecon
332 S. Michigan Ave.
Chicago, IL 60604-4937
(312) 322-0211 (direct)
(312) 322-0218 (fax)
avandermerwe@compasslexecon.com

AREAS OF SPECIALIZATION

Securities, Derivatives, and Structured Financial Products
High-Frequency Trading & Market Liquidity
Valuation & Financial Modeling
Bankruptcy & Financial Distress
Regulatory Investigations

EDUCATION

M.B.A., The University of Chicago, Booth School of Business (2003)

Concentrations: Finance, Econometrics, and Accounting

Ph.D. in Electrical Engineering, The Ohio State University (1999)

Concentrations: Signal Processing and Applied Mathematics

ACADEMIC APPOINTMENTS

The Johns Hopkins Institute for Applied Economics, Global Health, and the Study of
Business Enterprise

Research Fellow, 2016 – present

Illinois Institute of Technology, Stuart School of Business, Master of Science in Finance
Program

Adjunct Professor, 2011-2013.

PROFESSIONAL EXPERIENCE

Compass Lexecon (formerly Lexecon) – December 2009 - present

Vice President. Perform economic and econometric analyses and financial modeling for consulting and litigation purposes.

As Our Own (formerly Charasia) – 2009

Pro Bono Volunteer. Assisted humanitarian not-for-profit organization with operations in U.S. and India on issues involving caring for vulnerable and at-risk children in India.

Federal Home Loan Bank of Chicago – 2003-2008

Director-Portfolio Management, Financial Markets Trading. Developed and executed trading strategies; implemented trading strategies as a floor trader in fixed-income and securitized product markets.

Andrew Corporation – 2000-2003

Engineer, Advanced Research and Development. Designed wireless communication systems.

The Ohio State University, Electro Science Laboratory – 1995-1999

Graduate Research Assistant. Developed signal processing models to analyze electromagnetic spectrum data.

PUBLICATIONS

“An Overview of High-Frequency Trading, Spoofing and Related Litigation Controversies,”
Working Paper (2016 forthcoming).

“Single-Name Credit Default Swaps: A Review of the Empirical Academic Literature.”[§]
International Swaps and Derivatives Association Study and Johns Hopkins Institute for Applied Economics, Studies in Applied Finance No. 11 (September 2016). (with Christopher L. Culp and Bettina J. Stärkle)

Market Liquidity Risk: Implications for Asset Pricing, Risk Management and Financial Regulation (Palgrave-Macmillan, June 2015).

“A Novel Signal Processing Technique for Clutter Reduction in GPR Measurements of Small, Shallow Land Mines,” *IEEE Transactions on Geoscience and Remote Sensing*, Vol. 38, No.6, (November 2000). (with I.J. Gupta)

“Extraction of Complex Resonances Associated with Buried Targets,” *Proceedings of SPIE (International Society for Optics and Photonics)*, Vol. 3392 (1998). (with I. J. Gupta and C.C. Chen)

“A Parametric Model for Synthetic Aperture Radar Measurements,” *IEEE Transactions on Antennas and Propagation*, Vol. 47 (July 1999). (with M. J. Gerry, L. C. Potter and I. J. Gupta)

SELECTED PUBLIC PRESENTATIONS

Market Liquidity and Liquidity Risks: Post-Crisis Developments, Hazards, and Opportunities,
Swiss Finance Institute Wealth Management Retreat – April 8, 2016 (Zürich) (with Christopher L. Culp)

Managing Liquidity in Fixed Income Portfolios, *100 Women in Hedge Funds* – October 7, 2015 (Chicago)

[§] Financial support was provided by the International Swaps and Derivatives Association.

TEACHING EXPERIENCE

Illinois Institute of Technology, Stuart School of Business. Taught graduate level courses in the Master of Science in Finance Program - *Term Structure Modeling and Interest Rate Derivatives* (2012-2013) and *Structured Fixed Income Portfolios* (Fall, 2011).

ACADEMIC HONORS AND PROFESSIONAL CERTIFICATIONS

Certificate in Quantitative Finance (2009) – awarded with distinction.

Certificate in Asset Securitization (2006).

Dean's Honor List, The University of Chicago Booth School of Business (2003).

Recipient of the Electro Science Laboratory Outstanding Research Paper (2001).

Winner of the Edward F. Hayes Graduate Research Award (1999).

Member of the Phi Kappa Phi and Sigma Xi honor societies.

PATENTS

Multi-Band Wireless Access Point Comprising Coextensive Coverage Regions, U.S. Patent 7623868, filed September 16, 2002, and issued November 24, 2009. (with M.D. Judd and G.A. Maca)

Reduction of Intermodulation Product Interference in a Network Having Sectorized Access Points, U.S. Patent 20040203804, filed January 3, 2003, and issued October 14, 2004.

Multi-Band Wireless Access Point, U.S. Patent 20040052227, filed September 16, 2002, and issued March 18, 2004 (with M.D. Judd and G.A. Maca).

LANGUAGES

English (fluent)

Afrikaans (fluent)

Dutch (intermediate)

French (remedial).