Oxford – ETH Workhop 2024

Tuesday, 2 April 2024	main building G 43	
13:30	Rama Cont (Oxford) & Josef Teichmann (ETH)	Welcome
13:45-14:15	Blanka Horvath (Oxford)	Pathwise methods and generative models for pricing and trading
14:15-14:45	Florian Krach (ETH)	Robust Utility Optimization via a GAN Approach
14:45-15:15	Philipp Jettkant (Oxford)	Semilinear BSPDEs and Applications to McKean–Vlasov SDEs with Killing
15:15-15:45	**Coffee break**	Dozentenfoyer
15:45-16:15	Marco Rodrigues (ETH)	Reflections on BSDEs
16:15-16:45	Daniel Kršek (ETH)	Randomisation with moral hazard: a path to existence of optimal contracts
16:45-17:15		Discussions
17:15	**Welcome Reception**	G 69

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Wednesday, 3 April 2024	main building G 43	
09:00-09:30	Yanzhao Yang (Oxford)	A New Approach to Time Inconsistent Stopping Problem
09:30-10:00	Chiara Rossato (ETH)	Golden parachutes under the threat of accidents
10:00-10:30	Fang Rui Lim (Oxford)	Bicausal Transports of laws of SDEs on path space
10:30-11:00	**Coffee break**	Dozentenfoyer
11:00-11:30	Antonio Marini (ETH)	Calibration of the Bass Local Volatility model
11:30-12:00	Milena Vuletić (Oxford)	VolGAN: a generative model for arbitrage-free implied volatility surfaces
12:00-12:30	Songyan Hou (ETH)	Time Causal VAE: Distributional Learning for Multistage Optimisation
12:30-13:45	**Lunch**	Dozentenfoyer
13:45-14:15	Owen Futter (Oxford)	Signature Trading: Robustness & Extensions
14:15-14:45	Jakob Heiss (ETH)	Extending Path-Dependent NJ-ODEs to Noisy Observations and a Dependent Observation Framework
14:45-15:15	Anna Kwossek (ETH)	Pathwise convergence of the Euler scheme for rough and stochastic differential equations
15:15-15:45	**Coffee break**	Dozentenfoyer
15:45-16:15	Patrick Lucescu (UZH)	Modelling risk sharing and its impact on systemic risk
16:15-16:45	Rama Cont (Oxford)	TBA
18:00/19:00:00	**Dinner**	Uni Irchel, Apero starts at 18:00, dinner at 19:00

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Thursday, 4 April 2024	main building G 43	
09:00-09:30	Josef Teichmann (ETH)	Some thoughts on universality of large language models
09:30-10:00	Yifan Jiang (Oxford)	Duality of causal distributional robust optimization – the discrete-time case
10:00-10:30	Moritz Weiss (ETH)	Reinforcement learning for trade execution in a simulated market
10:30-11:00	**Coffee break**	Dozentenfoyer
11:00-11:30	Jonas Blessing (ETH)	Nonlinear semigroups and limit theorems for convex expectations
11:30-12:00	Sam Cohen (Oxford)	Optimal adaptive control with separable drift uncertainty
12:00-12:30	Qinxin Yan (ETH)	Neural network-based algorithm for mean field control problem
12:30-13:45	**Lunch**	Dozentenfoyer
13:45-14:15	Ben Hambly (Oxford)	Sticky particle systems and mortgage backed securities
14:15-14:45	Tengyingzi Perrin (ETH)	Reinforcement learning in Microbial Risk Management (short talk)
14:45-15:15		Discussions