

27–30 June
2022

ADVANCES IN MATHEMATICAL FINANCE AND OPTIMAL TRANSPORT

WORKSHOP

Aula Dini
Via del Castelletto
Scuola Normale Superiore
Pisa

SCIENTIFIC COMMITTEE:

Acciaio Beatrice
ETH Zurich
Beiglboeck Mathias
Vienna University
Cuchiero Christa
Vienna University
Klein Irene
Vienna University
Teichmann Josef
ETH Zurich

ORGANIZING COMMITTEE:

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INFO

Centro di Ricerca Matematica
Ennio De Giorgi
Palazzo Puteano
Piazza dei Cavalieri, 3 - PISA
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This workshop brings together an interdisciplinary group of leading researchers with interest in Mathematical Finance and related fields. Particular emphasis will be given to Robust Finance, the pathwise approach to Wasserstein geometry and Otto calculus, non-classical approaches to Portfolio Optimization, and Mathematical Economics. This conference will provide a platform to exchange on most recent exciting developments in all mentioned fields, thanks to the panel of speakers and to the time offered for discussions and interactions.

CONFIRMED SPEAKERS:

AMBROSIO LUIGI
Scuola Normale Superiore
BACKHOFF VERAGUAS JULIO
University of Vienna
BAYER CHRISTIAN
Weierstrass Institute Berlin
BIAGINI SARA
Libera Università Internazionale
degli Studi Sociali "Guido Carli"
CAMPI LUCIANO
Università degli Studi di Milano
CONT RAMA
Oxford University
CVITANIC JAKSA
California Institute of Technology
CZICHOWSKY CHRISTOPH
London School of Economics
and Political Science
DANILOVA ALBINA
London School of Economics
and Political Science
DELBAEN FREDDY
ETH Zurich

DI NUNNO GIULIA
Oslo University
FOELLMER HANS
Humboldt Universität Berlin
FRIZ PETER
Weierstrass Institute Berlin
GERHOLD STEFAN
Vienna University of Technology
KÄLLBLAD SIGRID
KTH Royal Institute of Technology
Stockholm
KARATZAS IOANNIS
Columbia University
KARDARAS CONSTANTINOS
London School of Economics
and Political Science
KRAMKOV DMITRY
CMU -Carnegie Mellon University
MCCANN ROBERT
Toronto University
MUHLE-KARBE JOHANNES
Imperial College

OBLOJ JAN
Oxford University
PROEMEL DAVID
Oxford University
RAINER CATHERINE
Brest University
ROSENBAUM MATHIEU
École Polytechnique
RUDLOFF BIRGIT
Vienna University of Economics
and Business
SKOLNIKOV MYKHAYLO
Princeton University
SONER METE
Princeton University
SVALUTO-FERRO SARA
Università degli Studi di Verona
TANGPI LUDOVIC
Princeton University
TOUZI NIZAR
École Polytechnique
WESTON KIM
Rutgers University

Web site: <http://www.crm.sns.it/event/498/>

REGISTRATION: Please note that for organizational purposes, registration is mandatory.

