LIST OF TALKS – MATHIAS BEIGLBÖCK

MINI COURSES

- Mass transport in analysis and probability, **mini course** Young European Probabilists IX, Eindhoeven, March 2014.
- Optimal transport along martingales, **mini course**, WIAS / TU-Berlin, February 2013.

RECENT CONFERENCE TALKS

- An optimality principle from mass transport and applications to model-independence, invited talk, Mathematical Finance and Portfolio Optimization, *Birs Banff*, May 2014.
- Model-Independent Finance, Optimal Transport and Skorokhod Embedding, invited talk, Risk and Stochastic, *LSE London*, April 2014.
- Model-Independence, Skorokhod-embedding, and Optimal Transport, invited talk, Workshop on Robust Techniques in Financial Economics, *ETH Zurich*, March 2014.
- A Variational Principle for Model-Independent Finance, invited talk, Conference on Advances in Financial Mathematics, *Paris*, January 2014.
- Optimal Transport and Skorokhod Embedding, invited talk, Workshop on Model Uncertainty, *Université Paris 7*, November, 2013.
- Optimal Transport, Martingales, and Inequalities, invited **plenary talk**, Joint conference, *Austrian and German Mathematical Society, Innsbruck*, September 2013.
- Martingale Optimal Transport, invited talk, German-Japanese Conference on Stochastic Analysis, *University of Leipzig*, September 2013
- Invariant measures on the Stone-Čech compactification and applications, invited **plenary talk**, Workshop "Ultra-Combinatorics", *Pisa*, January 2013.
- Mazur's Lemma in Stochastic Analysis, invited talk, Conference on Levy Processes and Their Applications, *University Zurich*, December 2012.
- Mass Transport, Pricing, and Trajectorial Inequalities, Conference on Optimal Stopping, *University of Warwick*, July 2012.
- Ultrafilters in Combinatorics, invited **plenary talk**, Conference on Combinatorics and Probabilistic Number Theory, *TU Vienna*, July 2012
- Martingale Mass Transport and Robust Option Pricing, invited talk, Workshop Perspectives in Optimal Transport, *LMU Munich*, November 2011.
- An Elementary Approach to the Theorems of Bichteler-Dellacherie and Doob-Meyer, 35th Conference on Stochastic Process and Applications, *Oaxaca*, Juli 2011.
- Ultrafilters and other non-elementary tools in combinatorics of numbers, Workshop on Infinite Combinatorics, *Pisa*, June 2010.
- Is the minimum value of an option on variance generated by local volatility?, 6th World Congress of the Bachelier Finance Society, *Toronto*, June 2010.

- A direct proof of the Bichteler-Dellacherie theorem and connections to arbitrage, invited, Analysis, Stochastics, and Applications, *Vienna*, July 2010.
- Overprized options on variance in local vol models 4th Bachelier colloquium, *Metabief*, January 2010.

RECENT SEMINAR TALKS

- Optimization under martingale constraints, duality, and a variational principle, invited, working seminar in math. finance, *Oxford*, January 2014.
- Model-Independent Finance, Optimal Transport and Skorokhod Embedding, invited, Oberseminar, *TU Munich*, January 2014.
- The Ergodic Theorem, Optimal Transport, and Applications, invited, *Budapest-Wien Dynamics Seminar*, December 2013.
- Model-independent Finance, Optimal Transport, and Skorokhod Embedding, invited, Mathematical Finance Seminar, *Columbia University, New York*, November 2013.
- Optimal Transport, Martingales, and Model-independent Finance, application lecture, W2-Professorship in Stochastic Analysis, *University of Frankfurt*, July 2013, *(offering received)*.
- Ramsey theoriy and Ultrafilters, invited, Logic Seminar, *University of Bonn*, July 2013.
- Optimal Transport, Martingales, and Skorokhod Embedding, invited, Stochastic Analysis Seminar, *University of Münster*, June 2013.
- Optimal Transport and Skorokhod Embedding, invited, Stochastic Seminar, *University of Bonn*, April 2013.
- Martingales and Optimal Transport, application lecture, W2-Professorship in Stochastic Analysis, *Jena*, April 2013.
- Martingales and Optimal Transport, invited, colloquium talk, *University of Dublin*, February 2013.
- Optimal Transport and Model-Independence, application lecture, Felix-Klein-Professorship in Mathematics (tenure track to W2), *Leipzig*, January 2013, *(offering received)*.
- Optimal Transport and Martingale Inequalities, invited, *Imperial College London*, December 2012.
- Optimal Transport, Model-Independence, and Inequalities, application lecture for Bonn Juniorfellowship (W2), *Bonn*, December 2012, *(offering received)*.
- Optimal Transport, Robust Pricing, and Trajectorial Inequalities, invited, *Nomura Seminar Oxford*, November 2012.
- Optimal Transport, Model-Independence, and Inequalities, application lecture for W2-Professorship in Stochastic Analysis, Marburg, November 2012.
- Optimal Transport, Robust Pricing, and Trajectorial Inequalities, invited, Mathematical Finance Seminar, *Warwick*, November 2012.
- Optimal Transport and Model Independence, invited, Stochastics Seminar, *Dresden*, November 2012.

- Stochastic Integrals and Optimal Transport, application lecture,
  W3-Professorship in Applied Mathematics/Stochastics, *University of Leipzig*, August 2012.
- Martingale Transport and Model Free Pricing, invited,
  Math. Finance Seminar, *ETH Zurich*, May 2012.
- Optimal Transport and Model Independent Pricing, invited,
  Stochastic Analysis Seminar, *TU/HU Berlin*, January 2012.