

Thursday 14 March	All talks in seminar room 7	Oxford-ETH Workshop on Mathematical Finance
09:00	Registration (Foyer Ruth Deech building)	
09:15	Rama Cont (Oxford) & Josef Teichmann (ETH)	Welcome
9:30-10:00	Josef Teichmann (ETH)	Random projections of stochastic differential equations
10:00-10:30	Benjamin Fehrman (Oxford)	Convergence of the stochastic gradient descent for non-convex objective functions
10:30 - 11:00	Coffee Break (seminar room 9)	
11:00 - 11:30	Purba Das (Oxford)	On Pathwise quadratic variation along a sequence of time partitions
11:30-12:00	Rama Cont (Oxford)	Rough calculus (without rough paths)
12:00-12:30	Andrew Allan (Oxford)	Robust Filtering via pathwise stochastic control
12:30 -14:00	Lunch (Foyer Ruth Deech building)	
14:00-14:30	Harald Oberhauser (Oxford)	Signature moments to characterize laws of stochastic processes
14:30 -15:00	Imanol Perez (Oxford)	Model-free pricing and hedging in discrete time with rough path signatures
15:00- 15:30	Harprit Singh (ETH)	An elementary proof of Hairer's reconstruction theorem.
15:30 - 16:00	Tea Time (seminar room 9)	
16:00-16:30	Leandro Sanchez-Betancourt (Oxford)	Optimal Order Placement with Random Measures
16:30-17:00	Anastasis Kratsios (ETH)	Efficient Microstructure and Order book Geometry
19:00-19:30	Pre-dinner drinks (seminar room 9)	
19:30-21:00	Dinner (Dining Hall)	
Friday March 15	All talks in Mary Ogilvie lecture theatre	Oxford-ETH Workshop on Mathematical Finance
9:00-9:30	Jan Obloj (Oxford)	From Optimal Transport to Robust Pricing and Hedging via Neural Networks
9:30-10:00	Johannes Wiesel (Oxford)	Statistical estimation of superhedging prices
10:00-10:30	Matteo Burzoni (ETH)	Randomization in the robust superhedging duality with frictions
10:30 - 11:00	Coffee Break (Mary Ogilvie foyer)	
11:00 - 11:30	Andreas Sojmark (Oxford)	A mean-field model for contagion in large financial systems
11:30-12:00	Garbrand Wiersema (Oxford)	Scenario-Free Analysis of Financial Stability with Multiple Contagion Channels
12:00-12:30	Chong Liu (ETH)	Supermartingale Deflators in the Absence of Numéraire
12:30 -14:00	Lunch (Dining Hall)	
14:00-14:30	Vadim Kaushansky (Oxford)	On the First Hitting Time Density of an Ornstein-Uhlenbeck Process
14:30 -15:00	Yufei Zhang (Oxford)	A penalty scheme for stochastic hybrid control problems with nonlinear expectations
15:00- 15:30	Hanqing Jin (Oxford)	A Dynamic Mean-Variance Analysis with Application to Robo-Advising
15:30 - 16:00	Tea Time (Mary Ogilvie foyer)	
16:00-16:30	Martin Larsson (ETH)	Stochastic Volterra equations as martingale problems
16:30-17:00	David Proemel (Oxford)	Paracontrolled distribution approach to stochastic Volterra equations