

JAN OBLÓJ

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EMPLOYMENT

Jul 15 - present	Professor of Mathematics , Mathematical Institute, University of Oxford Official Fellow and Tutor in Mathematics , St John's College, Oxford
Sep 12 - Jun 15	Associate Professor of Mathematical Finance , Mathematical Institute, U. of Oxford Official Fellow and Tutor in Mathematics , St John's College, Oxford
Nov 08 - Aug 12	University Research Lecturer , Mathematical Institute, University of Oxford
Oct 06 - Oct 08	Marie Curie Fellow , Department of Mathematics, Imperial College London <i>Funded within the 6th EC Framework Programme</i>
Sep 05 - Aug 06	ATER (Research & Teaching Assistant), Laboratoire de Probabilités, Université Paris 6

EDUCATION

Jan 2006	Ph.D. in Mathematics, Honours (<i>très honorable</i>) Université Paris 6, France <i>and</i> University of Warsaw, Poland
Jan 2004	M.A. in Sociology , University of Warsaw, Poland
Jun 2002	M.Sc. in Mathematics, Honours , University of Warsaw, Poland
Mar 2002	M.Sc. in Probability Theory , Université Paris 6, France

MAJOR GRANTS

2014 - 2018	<i>European Research Council (ERC) Starting Grant</i> 1,218,000 EUR – funded by the EC FP7: 335421-ROBUSTFINMATH
2006 - 2008	<i>Marie Curie Intra–European Fellowship</i> at Imperial College London 152,000 EUR – funded by the EC FP6: MEIF-CT-2006-04062

PROFESSIONAL SERVICES AND PEER RECOGNITION

Fellowships & Prizes	<i>Simons Fellow</i> , Isaac Newton Institute for Mathematical Sciences, Cambridge (2025) Elected <i>Fellow of the Institute of Mathematical Statistics</i> (2022) – “For pioneering contributions in robust financial mathematics and related advances in probability theory and statistics, including theoretical and computational aspects of Skorokhod embeddings and martingale optimal transport problems.” <i>Hugo Steinhaus Award</i> , Polish Mathematical Society (2022) – “Awarded for the ensemble of contributions to mathematical finance with emphasis on innovative methods to study model robustness.” <i>International Visiting Fellowship</i> , Sydney Mathematical Research Institute (2019) <i>Bruti Liberati Visiting Fellowship</i> , Sydney University of Technology (2011) <i>Teaching Award</i> , University of Oxford, UK (2010)
Editorial positions	Associate Editor, <i>Mathematical Finance</i> (since 2024) Associate Editor, <i>Finance and Stochastics</i> (since 2020) Associate Editor, <i>Stochastic Processes and Their Applications</i> (since 2015) Associate Editor, <i>SIAM Journal on Financial Mathematics</i> (since 2014) Associate Editor, <i>Mathematical and Financial Economics</i> (2014–2025) Guest co-editor, <i>Mathematical Finance</i> 31(4), (2021) (<i>in memoriam M.H.A. Davis</i>) Associate Editor, <i>Applied Mathematical Finance</i> (2013–2018)

Selected Invited Plenary Talks	14 th International Symposium on Imprecise Probabilities: T. & A., Bielefeld (2025) Spanish+Polish Mathematical Meeting, Łódź, Poland (2023) 7 th International Mathematics in Finance Conference, Kruger Park, South Africa (2023) 28 th Quantitative Methods in Finance (QMF) Conference, Sydney (2019) 8 th General AMaMeF Conference, Amsterdam (2017) 5 th SIAM Conference on Financial Mathematics & Engineering, Chicago (2014)
Leadership & committee work	President, Bachelier Finance Society (2024–2025), previously Vice-President (2022–2024) Chair of the <i>Meetings Committee</i> (2020–2024), Bachelier Finance Society Chair of the <i>Finance Committee</i> , member of the <i>Executive</i> and <i>Department</i> committees Mathematical Institute, U. of Oxford (2022–2024) Non-exec director, <i>Thomas White Oxford</i> (2021–), subsidiary of St John’s College, Oxford delivering <i>Oxford North</i> – new science district with 1M sq ft of lab and office space Member of the <i>Finance</i> and <i>Estates</i> Committees (2014–2020), St John’s College, Oxford Member of the <i>President Search Panel</i> (2020), St John’s College, Oxford Member of the <i>Executive Committee</i> (2009–2016) and <i>Research Committee</i> (2009–2013) Oxford-Man Institute of Quantitative Finance, University of Oxford
Evaluation panels	Member of the Expert Panel, National Science Centre, Poland, 2020 Expert for the Ministry of Higher Education of Luxembourg for their comprehensive evaluation of University of Luxembourg (one out of three mathematicians), Sep 2016
Referee services	I acted as a reviewer for over 20 journals, including <i>AofP</i> , <i>AAP</i> , <i>Fin. & Stoch.</i> , <i>Inventiones</i> , <i>JEMS</i> , <i>JET</i> , <i>Math. Fin.</i> , <i>MOR</i> , <i>PTRF</i> , <i>SPA</i> , <i>SICON</i> , <i>SIFIN</i> . I serve as a reviewer for grant agencies, including <i>German Research Foundation</i> , <i>Swiss National Science Foundation</i> and <i>National Science Centre (Poland)</i> . I wrote evaluation letters for promotion and/or tenure cases at the request of numerous universities, including: <i>U. of Bath</i> , <i>Boston U.</i> , <i>Columbia U.</i> , <i>Hebrew U. of Jerusalem</i> , <i>Imperial College London</i> , <i>LSE</i> , <i>Michigan U.</i> , <i>Princeton U.</i> , <i>U. of Warwick</i> .

SUPERVISION AND MENTORING EXPERIENCE

POST-DOCS at University of Oxford:

Dr Tongseok Lim, 2016–2018; now an Assistant Professor at Purdue University
 Dr Gaoyue Guo, 2016–2018; now an Assistant Professor at Centrale Supélec, France
 Dr Anna Aksamit, 2015–2017; now a Senior Lecturer at University of Sydney
 Dr Pietro Siorpaes, 2014–2016; now a Lecturer at Imperial College London

D.PHIL. STUDENTS at University of Oxford:

Angelica Yu Xiao, since 2025; supported by the Oxford–Maryam Mirzakhani Scholarship
 Vlad Tuchilus, since 2023; supported by CDT Random Systems
 Yifan Jiang, 2021–2025; CDT Random Systems; now a Chapman Fellow at Imperial College London
 Benjamin Joseph, 2020–2025; CDT Random Systems; now at GenOTC in Paris
 Johannes Wiesel, 2016–2020; now an Associate Professor at University of Copenhagen
 supported by my ERC grant and a DAAD scholarship;
 awarded the Nicola Bruti Liberati Prize for the best PhD in Quantitative Finance
 Zhaoxu Hou, 2012–2016, supported by Oxford-Man studentship; now at Goldman Sachs
 Peter Spoida, 2011–2014, supported by DAAD and OMI scholarships, now at Deutsche Börse
 Sigrid Källblad, 2009–2013 (co-supervision); now an Associate Professor at KTH Stockholm
 supported by Santander Graduate Scholarship and Dr Marcus Wallenberg’s foundation
 Vladimir Cherny, 2009–2013, supported by Clarendon Scholarship; now at Balyasny Asset Management

RESEARCH OUTPUT

I published 53 papers in international peer-reviewed journals, including leading journals in my two core areas of interest: probability (*Ann. Probab.*, *Prob. Theory Relat. Fields*, *Ann. Appl. Probab.*, *Stoch. Proc. Appl.*, *Electronic J. Probab.*, *Ann. IHP Probab. Stat.*, *Bernoulli*) and mathematical finance (*Math. Finance*, *Finance and Stoch.*, *SIAM J. Financial Math.*). I have made many contributions published in top journals in other, related, fields: statistics (*Ann. Stat.*), operations research (*Oper. Res.*, *Math. Oper. Res.*, *Manage. Sci.*), control theory (*SIAM J. Control Optim.*), machine learning (*NeurIPS*), optimal transport and optimisation (*Proc. R. Soc. A*). My Google Scholar profile reports over 2300 citations and an h-index of 26. My research output spans collaborations with 48 researchers from across the globe.

CONFERENCES, SEMINARS AND EVENTS

Over the last 20 years, I gave over 120 talks in 21 countries on 6 continents. Most of these were invited talks. Thus, on average, I have been giving one talk every two months: from small workshops to major international meetings, from specialised seminars to departmental colloquia. I have organised three international conferences in Oxford dedicated to robust finance and related mathematical tools. I co-organised four CIRM workshops, a BIRS workshop and an IMSI workshop (competitive funding awarded).

TEACHING

At Oxford, I give tutorials on a variety of courses, I lectured 3rd year *Probability, Measure and Martingales* and I have designed, introduced into syllabus and lectured the 3rd year *Continuous Martingales and Stochastic Calculus* course. I have extensive experience teaching core and optional courses at full and part-time MSc programs in mathematical finance, from *Financial Derivatives*, through *Risk and Decision Theory* to *Market Microstructure and Algorithmic Trading*). I supervised over 40 M.Sc. thesis on M.Sc. programs in Mathematical and Computational Finance, two of my students were awarded the annual *Natixis Prize* for the best Master Thesis in Quantitative Finance in Europe.

I gave invited graduate lecture courses in: ENSAE (2025), the Dolomites Winter School (2025), the 20th Winter school on Mathematical Finance (2023, Netherlands), CDT/RTG summer school (2022, Oxford), German–Polish summer school (RTG1845 & IMPAN, 2014, Poland), Chinese University of Hong-Kong (2013), the 5th European Summer School in Financial Mathematics (2012).

In Oxford, I chaired the Part A Exam Board (covers all of the 2nd year mathematics in Oxford, 2020–2021), was a Prelims Examiner (all of the 1st year mathematics exams, 2018–2019), chaired the Supervisory Committee for the MSc in Mathematical Finance (2015–2019, 2023–2024). I examined numerous viva, transfer or confirmation D.Phil. (Ph.D.) exams. I also acted as the External Examiner for MRes in Mathematical Sciences at Imperial College London (2014–2019).

PUBLIC ENGAGEMENT AND OUTREACH

I am passionate about science, about sharing it with as wide audiences as possible, as well as ensuring there are no barriers for those who want to pursue it. I regularly communicate my scientific findings with industry practitioners, including through industry journals and seminars. I also wrote articles, gave seminars and interviews aimed at general public. Examples include:

- “The Mathematics of Wrong and Useful”, *Thomas White Magazine*, St John’s College, 2019.
- “Polak z Oxfordu o tajemnicy nieskończoności”, ThisIsIT@YouTube, June 2024; 61K views.
- “Giełdy nie da się zhakować”, ThisIsIT@YouTube, August 2024; 56K views.

I have given talks on mathematics for high school students from disadvantaged backgrounds, directly at their school or as part of *St John’s Study Days*, within the Inspire Program. I coordinate undergraduate admissions for Mathematics at St John’s College Oxford, including efforts to secure funding for scholarships, such as the SJC-BIG Undergraduate Scholarship. In 2024, I volunteered an online MSc course for the *Taras Shevchenko National University of Kyiv*, made available also to students based at other Ukrainian universities.