Johannes Wiesel

Personal Data

Address	St. John's College, St. Giles, Oxford OX1 3JP, United Kingdom
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Education

Oct 2016 -	DPhil in Mathematics, **University of Oxford** Advisor: Jan Obłój
Oct 2013 - Apr 2016	Master of Science in Business Mathematics, **Ulm University** Thesis: "Robust hedging in continuous time" — Advisor: Robert Stelzer
Oct 2014 - Jul 2015	Master of Advanced Studies in Mathematics, **University of Cambridge** Essay: "Model-Free No-Arbitrage bounds" — Advisor: Mike Tehranchi
Oct 2010 - Jul 2013	Bachelor of Science in Business Mathematics, **Ulm University** Thesis: "The Prime Number Theorem" — Advisor: Wolfgang Arendt

Academic Experience

Oct 2018 -	**Academic Assistant** at University of Oxford
Oct 2016 -	**Teaching Assistant** at University of Oxford Courses: Continuous Martingales and Stochastic Calculus, Advanced Financial Data Analysis, Econometrics of Volatility, Statistics
Fall 2011 - Spring 2013	**Student Tutor** at Ulm University Courses: Advanced Mathematics 1/2

Prizes and Scholarships

since 2018	PhD Scholarship from the **German Academic Scholarship Foundation (Studienstiftung)**
Jun 2018	Winner of the **5th Financial Mathematics Team Challenge** with report on "Commitment Scheduling for Private Equity Investments" (supervised by Lisa & Martin Larsson)
Jun 2017	Travel grant from the Institute for Mathematical Research, **ETH Zurich**
Nov 2017	Travel grant from the **London Mathematical Society** for Student Meeting
2016 - 2018	**ERC Studentship** attached to St. John's College, Oxford
2017	UFW-Förderpreis for best result in final examinations at **Ulm University**
2010 - 2016	Scholarship from the **German National Academic Foundation (Studienstiftung)**
2015	**Jennings Prize** awarded by Wolfson College, Cambridge
2014 - 2015	Exchange Scholarship from the **German Academic Exchange Service (DAAD)**
2014 - 2015	Scholarship from the **Kurt Hahn Trust Cambridge**
2012 - 2014	Scholarship from the **Cusanuswerk** (Scholarship body of the Catholic Church in Germany)
2012 - 2013	Exchange Scholarship from the **German National Academic Foundation**
2012 - 2013	ERASMUS Scholarship from Ulm University

Current Preprints

[1] J. Wiesel, "Continuity of the martingale optimal transport problem on the real line," *Available at arXiv:1905.04574*, 2019.

[2] S. N. Cohen, M. N. Tegner, and J. Wiesel, "Bounding quantiles of wasserstein distance between true and empirical measure," *Available at arXiv:1907.02006*, 2019.

[3] J. Obłój and J. Wiesel, "A unified framework to modelling financial markets in discrete time." Available at arXiv:1808.06430, 2018.

[4] J. Obłój and J. Wiesel, "Statistical estimation of superhedging prices," 2018. Available at arXiv:1807.04211.

[5] L. Carassus, J. Obłój, and J. Wiesel, "The robust superreplication problem: a dynamic approach," *Available at arXiv:1812.11201*, 2019.

Academic visits and summer schools attended

Jul 2019	49th Probability Summer School Saint Flour
Jun 2019	9th General AMaMeF Conference, Paris
Jun 2019	SIAM Conference on Financial Mathematics & Engineering, Toronto
May 2019	Thematic Programme on Optimal Transport at Erwin Schrödinger Institute, Vienna
Apr 2019	2nd Leeds Conference on Stochastic Control & Games under Ambiguity
Mar 2019	Oxford-ETH Zurich Workshop, Oxford
Jan 2019	Thirteenth Bachelier Colloquium on Mathematical Finance, Metabief
Nov 2018	Doktorandenforum Natur, German Academic Scholarship Foundation, Nuremberg
Nov 2018	Oxford-Princeton Meeting, Princeton
Oct 2018	Talk at financial and actuarial mathematics group seminar, TU Vienna
Sept 2018	FIPS 2018, King's College London
Sept 2018	Robust Techniques in Quantitative Finance, Oxford University
Aug 2018	11th European Summer School in Financial Mathematics, École Polytechnique, Paris
Aug 2018	14th Doktorandentreffen Stochastik, University of Duisburg-Essen
Jul 2018	Research Students Conference, University of Sheffield
Jul 2018	10th World Congress of the Bachelier Finance Society, Trinity College Dublin
Jun 2018	VISS 2018 "Machine Learning Methods and Data Analytics", TU Vienna
Jun 2018	5th Financial Mathematics Team Challenge, University of Cape Town
Jun 2018	METE - Mathematics and Economics: Trends and Explorations, ETH Zurich
Mar 2018	2nd Workshop on Model Uncertainty and Robust Finance, University of Milan
Feb 2018	13th German Probability and Statistics Days, University of Freiburg
Jan 2018	12th Bachelier Colloquium in Metabief
Dec 2017	GK-Kolloquium, University of Regensburg
Aug 2017	10th European Summer School in Financial Mathematics, TU Dresden
Aug 2017	27th Jyväskyla Summer School, University of Jyväskyla
Mar 2017	Pricing-Hedging Duality Workshop ETH Zurich