

Quantitative Finance

Summer School

(01 Jun 2026–19 Jun 2026)



ORGANIZING COMMITTEE

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National University of Singapore

Agostino Capponi

Columbia University

Ying Chen

National University of Singapore

Min Dai

The Hong Kong Polytechnic University

Julian Sester

National University of Singapore

Nizar Touzi

New York University

Marko Weber

National University of Singapore

Venue

IMS Executive Seminar Room

Bock S17, Level 3

10 Lower Kent Ridge Rd Singapore 119076

For more information: https://ims.nus.edu.sg/events/qf_2026/

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(01 Jun 2026–19 Jun 2026)

Tuesday, 2 June 2026		
Time	Title	Speaker
0845–0900	Registration	
0900–1030	Carbon Emissions Regulation(Part 1)	Sara Biagini <i>LUISS Rome, Italy</i>
1030–1100	<i>Coffee break</i>	
1100–1230	Optimal Transport and applications in Mathematical Finance (Part 1)	Beatrice Acciaio <i>ETH Zürich, Switzerland</i>
1230–1330	<i>Lunch Break</i>	
1330–1500	Generative AI for Finance (Part 1)	Christa Cuchiero <i>University of Vienna, Austria</i>
Wednesday, 3 June 2026		
Time	Title	Speaker
0845–0900	Registration	
0900–1030	Optimal Transport and applications in Mathematical Finance (Part 2)	Beatrice Acciaio <i>ETH Zürich, Switzerland</i>
1030–1100	<i>Coffee break</i>	
1100–1230	Carbon Emissions Regulation(Part 2)	Sara Biagini <i>LUISS Rome, Italy</i>
1230–1330	<i>Lunch Break</i>	
1330–1500	Generative AI for Finance (Part 2)	Christa Cuchiero <i>University of Vienna, Austria</i>
Thursday, 4 June 2026		
Time	Title	Speaker
0845–0900	Registration	
0900–1030	Mean Field Games and applications in Mathematical Finance (Part 1)	Mathieu Lauriere <i>New York University Shanghai, China</i>
1030–1100	<i>Coffee break</i>	
1100–1230	Carbon Emissions Regulation(Part 3)	Sara Biagini <i>LUISS Rome, Italy</i>

Thursday, 4 June 2026		
Time	Title	Speaker
1230–1330	<i>Lunch Break</i>	
1330–1500	Generative AI for Finance (Part 3)	Christa Cuchiero <i>University of Vienna, Austria</i>
1500–1530	<i>Coffee break</i>	
1530–1700	Mean Field Games and applications in Mathematical Finance (Part 2)	Mathieu Lauriere <i>New York University Shanghai, China</i>
Friday, 5 June 2026		
Time	Title	Speaker
0845–0900	Registration	
0900–1030	Mean Field Games and applications in Mathematical Finance (Part 3)	Mathieu Lauriere <i>New York University Shanghai, China</i>
1030–1100	<i>Coffee break</i>	
1100–1230	Optimal Transport and applications in Mathematical Finance (Part 3)	Beatrice Acciaio <i>ETH Zürich, Switzerland</i>
1230–1330	<i>Lunch Break</i>	
1330–1500	Mean Field Games and applications in Mathematical Finance (Part 4)	Mathieu Lauriere <i>New York University Shanghai, China</i>

This schedule is accurate as of 19 May 2026 and is subjected to changes.