Quantitative Finance
(01 Jun 2026–19 Jun 2026)

List of Speakers and Talks' Title

Name and Affiliation	Talk Title
Beatrice Acciaio ETH Zurich, Switzerland	***Minicourse*** Optimal Transport and Applications in Mathematical Finance
Anna Aksamit The University of Sydney, Australia	Partially Ordered Peacocks
Sara Biagini LUISS Rome, Italy	***Minicourse*** Carbon Emissions Regulation Short-lived Gases, Carbon Markets, and Climate Risk Mitigation
Umut Cetin London School of Ecnomics, UK	Market Segmentation and Arbitrage
Patrick Cheridito ETH Zurich, Switzerland	Deep Learning for Continuous-time Stochastic Control with Jumps
Rama Cont Oxford University, UK	Dynamic Hedging under Model Uncertainty
Christa Cuchiero University of Vienna, Austria	***Minicourse*** Generative A.I. for Finance
Paolo Guasoni Dublin City University, Ireland	Hedging: Holding Stocks, Trading Bonds
Anastasis Kratsios McMaster University, Canada	Neural Chaos: Minimax-Optimal Approximation of Predictable Processes without Iterated Integrals or Fixed Bases
Kasper Larsen Rutgers University, USA	Strategic Trading when Agents Forecast the Forecasts of Others: Existence and Convergence
Mathieu Lauriere NYU Shanghai, China	***Minicourse*** Mean Field Games and Applications in Mathematical Finance Dual Approaches to Stochastic Control vis APDEs and the Pathwise Hopf Formula

Name and Affiliation	Talk Title
Xiaolu Tan Chinese University of Hong Kong, Hong Kong SAR	Partical Method for Mean-field Control Problems with Partial Observation
Hao Xing Boston University, USA	Flexible Information Acquisition in the Kyle Model