ViZuS 2019 Schedule

We thank our sponsors UNIQA and TU WIEN.
- UNIQA Insurance Group – sponsor of the ViZuS-Dinner on Friday,
- TU Vice Rectorate for Academic Affairs – sponsor of the coffee breaks.

Wednesday, November 27, 2019	
seminar room DA 02B (2nd floor, yellow area)	
15:00–15:15	*Welcome Address*
15:15–16:00	Andrew **Allan** (ETH Zurich) "Parameter Uncertainty in Stochastic Filtering"
16:00–16:30	Jana **Hlavinova** (WU Vienna) "Systemic intrinsic risk measures"
16:30–17:00	*Coffee Break (FAM-library, 7th floor, green area)*
17:00–17:35	Guido **Gazzani** (WU Vienna) "Asymptotic equivalence in the Le Cam sense"
17:35–18:05	Dragana **Radojicic** (FAM @ TU Wien) "On a binomial Limit Order Book model"
18:05–18:35	Gabriela **Kovacova** (WU Vienna) "Acceptability Maximization"
18:35–19:05	Aleksandar **Arandjelovic** (FAM @ TU Wien) "Approximations in Weighted Hölder Spaces"

Thursday, November 28, 2019	
FAM-library and room "Zeichensaal 3" (7th floor, green area)	
10:00–12:00	*Discussions & study groups*
lecture hall: FH Hörsaal 2 (2nd floor, yellow area)	
14:00–14:30	Hanna **Wutte** (ETH Zurich) "Learning from random strategies in stochastic optimal control - An approach to price the multidimensional Passport Option"
14:30–15:00	Gudmund **Pammer** (University of Vienna) "Applications of weak optimal transport and the adapted weak topology"
15:00–15:30	Stefan **Rigger** (University of Vienna) "Existence and (non)uniqueness of a McKean-Vlasov equation arising from contagious interactions"
15:30-16:00	*Coffee break (FAM-library)*
room "Zeichensaal 3" (7th floor, green area)	
16:00–17:00	Walter **Schachermayer** (University of Vienna) "Stochastic Portfolio Theory"
17:00–17:30	*Coffee Break (FAM-library)*
17:30–18:15	Junjian **Yang** (FAM @ TU Wien) "Random Horizon Principal-Agent Problem"
18:15–19:00	Maike **Klein** (FAM @ TU Wien) "On the gain of collaboration"

Friday, November 29, 2019	
seminar room DA 05 (5th floor, green area)	
12:45–13:15	Katharina **Riederer** (FAM @ TU Wien) "Refined Doob inequalities for σ-integrable submartingales and intertemporal risk constraints"
13:15–13:45	Verena **Köck** (WU Vienna) "Solving high-dimensional parabolic partial differential equations with deep learning"
13:45–14:15	Lukas **Fertl** (TU Wien) "Conditional Variance Estimator for Linear Dimension Reduction"
14:15–14:45	*Coffee break (FAM-library)*
room "Zeichensaal 3" (7th floor, green area)	
14:45–15:30	Jakob M. **Heiss** (ETH Zurich) "How implicit regularization of neural networks affects the learned function"
15:30–16:15	Philipp **Schmocker** (University of St. Gallen) "Deep Stochastic Portfolio Theory"
16:15–16:45	*Coffee break (FAM-library)*
16:45–17:15	Mathias **Pohl** (University of Vienna) "Robust risk aggregation with neural networks"
17:15–18:00	Bertram **Tschiderer** (University of Vienna) "Trajectorial Otto calculus"
18:00–18:10	*Closing Remarks*
18:30–open end	*Joint Dinner: Restaurant Pizzeria Riva Favorita, Favoritenstraße 4-6, 1040 Wien*