

CURRICULUM VITAE

Michael Kupper

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Germany

Personal Data

Born in Schaffhausen on October 1, 1975. Married. Swiss Citizen. I have the privilege of living in a beautiful place in the wonderful 'Genossenschaft BEGGO'.

Education

Ph.D. in Mathematics, under the supervision of Prof. Freddy Delbaen, ETH Zurich, 4/2005

Diploma in Mathematics and extra diploma in insurance mathematics, ETH Zurich, 10/2001

Academic Positions

Full Professor, University of Konstanz, 4/2013 –

Juniorprofessor, Humboldt University Berlin, 6/2009 – 3/2013.

Senior Research Scientist, Vienna Institute of Finance, 9/2007 – 5/2009.

Postdoctoral Research Fellow, ETH Zurich, 1/2007 – 8/2007.

Postdoctoral Research Fellow, Vienna University of Technology, 4/2006 – 12/2006.

Postdoctoral Research Fellow, Princeton University, 9/2005 – 3/2006.

Postdoctoral Research Fellow, University of Munich, 4/2005 – 8/2005.

Teaching Assistant, ETH Zurich, 11/2001 – 3/2005.

Research

Preprints

[68] M. Nendel and A. Sgarabottolo. Risk measures based on weak optimal transport.

- [67] J. Blessing, L. Jiang, M. Kupper and G. Liang. Convergence rates for Chernoff-type approximations of convex monotone semigroups.
- [66] J. Blessing, M. Kupper and M. Nendel. Convergence of infinitesimal generators and stability of convex monotone semigroups.
- [65] J. Blessing and M. Kupper. Nonlinear semigroups and limit theorems for convex expectations.
- [64] J. Blessing, R. Denk, M. Kupper and M. Nendel. Convex monotone semigroups and their generators with respect to Γ -convergence.
- [63] P. Cheridito, F. Delbaen and S. Drapeau, and M. Kupper. Numerical representation of convex preferences over Anscombe–Aumann acts.

Publications

- [62] M. Kupper and J. M. Zapata-Garcia. Weakly maxitive set functions and their possibility distributions. *Fuzzy Sets and Systems*, 2023+.
- [61] J. Blessing and M. Kupper. Viscous Hamilton-Jacobi equations in exponential Orlicz hearts. *Journal de Mathématiques Pures et Appliquées*, 163, 654-672, 2022.
- [60] S. Fuhrmann, M. Kupper and M. Nendel. Wasserstein perturbations of Markovian transition semigroups. *Annales de l'Institut Henri Poincaré (B)*, 59(2), 904-932, 2023.
- [59] J. Blessing and M. Kupper. Nonlinear semigroups built on generating families and their Lipschitz sets. *Potential Analysis*, 2022+.
- [58] D. Bartl, M. Kupper, T. Lux and A. Papapantoleon. Marginal and dependence uncertainty: bounds, optimal transport and sharpness. *SIAM Journal on Control and Optimization*, 60(1), 410-434, 2022.
- [57] R. Denk, M. Kupper and M. Nendel. Convex monotone semigroups on lattices of continuous functions. *Publications of the Research Institute for Mathematical Sciences*, 59, 393-421, 2023.
- [56] D. Bartl, S. Eckstein and M. Kupper. Limits of random walks with distributionally robust transition probabilities. *Electronic Communications in Probability*, 26, 1-13, 2021.
- [55] D. Bartl, M. Kupper and A. Neufeld. Duality theory for robust utility maximization. *Finance and Stochastics*, 25(3), 469-503, 2021.
- [54] P. Cheridito, M. Kupper and L. Tangpi. Dual representation of increasing convex functionals with countably additive measures. *Studia Mathematica*, 260(2), 121-140, 2021.

- [53] R. Denk, M. Kupper and M. Nendel. Convex semigroups on L^p -like spaces. *Journal of Evolution Equations*, 21(2), 2491-2521, 2021.
- [52] M. Kupper and J. M. Zapata-Garcia. Large deviations built on max-stability. *Bernoulli*, 27(2), 1001-1027, 2021.
- [51] S. Eckstein and M. Kupper. Martingale transport with homogeneous stock movements. *Quantitative Finance*, 21(2), 271-280, 2021.
- [50] S. Eckstein, M. Kupper and M. Pohl. Robust risk aggregation with neural networks. *Mathematical Finance*, 30(4), 1229-1272, 2020.
- [49] A. Janneshan, M. Kupper and J. M. Zapata-Garcia. Parameter-dependent stochastic optimal control in finite discrete time. *Journal of Optimization Theory and Applications*, 186, 644-666, 2020.
- [48] D. Bartl, M. Kupper and A. Neufeld. Pathwise superhedging on prediction sets. *Finance and Stochastics*, 24(1), 215-248, 2020.
- [47] D. Bartl, M. Kupper and A. Neufeld. Stochastic integration and differential equations for typical paths. *Electronic Journal of Probability*, 24, 1-21, 2019.
- [46] R. Denk, M. Kupper and M. Nendel. A semigroup approach to non-linear Lévy processes. *Stochastic Processes and their Applications*, 130, 1616-1642, 2020.
- [45] D. Bartl, M. Kupper, D. Prömel and L. Tangpi. Duality for pathwise superhedging in continuous time. *Finance and Stochastics*, 23(3), 697-728, 2019.
- [44] S. Eckstein and M. Kupper. Computation of optimal transport and related hedging problems via penalization and neural networks. *Applied Mathematics and Optimization*, 83(2) 639-667, 2021.
- [43] D. Bartl, P. Cheridito and M. Kupper. Robust expected utility maximization with medial limits. *Journal of Mathematical Analysis and Applications*, 471(1-2), 752-775, 2019.
- [42] D. Bartl and M. Kupper. A pointwise bipolar theorem. *Proceedings of the AMS*, 147(4), 1483-1495, 2019.
- [41] S. Drapeau, A. Janneshan and M. Kupper. A Fenchel-Moreau theorem for \bar{L}^0 -valued functions. *Journal of Convex Analysis*, 26(2), 593-603, 2019.
- [40] M. Kupper, P. Luo and L. Tangpi. Multidimensional Markov FBSDEs with superquadratic growth. *Stochastic Processes and their Applications*, 129, 902-923, 2019.

- [39] A. Jamneshan, M. Kupper and M. Streckfuß. Measure and integrals within conditional set theory. *Set-Valued and Variational Analysis*, 26(4), 947-927, 2018.
- [38] A. Jamneshan, M. Kupper and P. Luo. Multidimensional quadratic BSDEs with separated generators. *Electronic Communications in Probability*, 22(58), 1-10, 2017.
- [37] R. Denk, M. Kupper and M. Nendel. Kolmogorov type and general extension results for nonlinear expectations. *Banach Journal of Mathematical Analysis*, 12, 515-540, 2018.
- [36] P. Cheridito, M. Kupper and L. Tangpi. Duality formulas for robust pricing and hedging in discrete time. *SIAM Journal of Financial Mathematics*, 8(1), 738-765, 2017.
- [35] M. Anthropolos M. Kupper and A. Papapantoleon. An equilibrium model for spot and forward prices of commodities. *Mathematics of Operations Research*, 43, 152-180, 2018.
- [34] S. Cerreia-Vioglio, M. Kupper, F. Maccheroni, M. Marinacci and N. Vogelpoth. Conditional L_p -spaces and the duality of modules over f -algebras. *Journal of Mathematical Analysis and Applications*, 444(2), 1045-1070, 2016.
- [33] D. Bartl, P. Cheridito M. Kupper and L. Tangpi. Duality for increasing convex functionals with countably many marginal constraints. *Banach Journal of Mathematical Analysis*, 11(1), 72-89, 2017.
- [32] K. T. Eisele and M. Kupper. Asymptotically Stable Dynamic Risk Assessments. *Statistics & Risk Modeling*, 33(1-2), 41-50, 2016.
- [31] S. Drapeau, A. Jamneshan, M. Karliczek and M. Kupper. The Algebra of Conditional Sets and the Concepts of Conditional Topology and Compactness. *Journal of Mathematical Analysis and Applications*, 437(1), 561-589, 2016.
- [30] G. Heyne, M. Kupper, C. Mainberger and L. Tangpi. Minimal Super-solutions of Convex BSDEs under Constraints. *ESAIM: Probability and Statistics*, 20, 178-195, 2016.
- [29] G. Heyne, M. Kupper and L. Tangpi. Portfolio optimization under nonlinear utility. *International Journal of Theoretical and Applied Finance*, 19(5), 2016.
- [28] S. Drapeau A. Hamel and M. Kupper. Complete Duality for Quasi-convex and Convex Set-Valued Functions. *Set-Valued and Variational Analysis*, 24(2), 253-275, 2016.

- [27] S. Drapeau, G. Heyne and M. Kupper. Minimal supersolutions of BSDEs under volatility uncertainty. *Stochastic Processes and their Applications*, 125(8), 2895-2909, 2015.
- [26] P. Cheridito, U. Horst, M. Kupper and T. Pirvu. Equilibrium Pricing in Incomplete Markets under Translation Invariant Preferences. *Mathematics of Operations Research*, 41(1), 174-195, 2016.
- [25] S. Drapeau, E. R. Gianin, M. Kupper and L. Tangpi. Dual Representation of Minimal Supersolutions of Convex BSDEs. *Annales de l'Institut Henri Poincaré (B)*, 52(2), 868-887, 2016.
- [24] P. Cheridito, M. Kupper and N. Vogelpoth. Conditional Analysis on \mathbb{R}^d . Volume "Set Optimization and Applications – State of the Art", Springer Proceedings in Mathematics & Statistics, 151, 179-211, 2015.
- [23] S. Drapeau, M. Kupper and A. Papapantoleon. A Fourier Approach to the Computation of CVAR and Optimized Certainty Equivalents. *Journal of Risk*, 16(6), 3-29, 2014.
- [22] S. Drapeau, G. Heyne and M. Kupper. Minimal Supersolutions of Convex BSDEs. *Annals of Probability*, 41(6), 3697-4427, 2013.
- [21] S. Drapeau, M. Karliczek, M. Kupper and M. Streckfuß. Brouwer Fixed Point Theorem in $(L^0)^d$. *Fixed Point Theory and Applications*, 2013:301, 2013.
- [20] U. Horst, M. Kupper, A. Macrina and C. Mainberger. Continuous Equilibrium under Base Preferences and Attainable Initial Endowments. *Annals of Finance*, 9(4), 2013.
- [19] G. Heyne, M. Kupper and C. Mainberger. Minimal Supersolutions of BSDEs with Lower Semicontinuous Generators. *Annales de l'Institut Henri Poincaré (B)*, 50(2), 2014.
- [18] S. Drapeau and M. Kupper. Risk Preferences and their Robust Representation. *Mathematics of Operations Research*, 38(1), 28-62, 2013.
- [17] D. Filipović, M. Kupper and N. Vogelpoth. Approaches to Conditional Risk. *SIAM Journal of Financial Mathematics*, 3(1), 402-432, 2012.
- [16] P. Cheridito, S. Drapeau and M. Kupper. Weak Closedness of Monotone Sets of Lotteries and Robust Representation of Risk Preferences. *Risk Measures and Attitudes, European Actuarial Academy (EAA) Series*, Springer, 2013.
- [15] M. Kupper and G. Svindland. Dual Representation of Monotone Convex Functions on L^0 . *Proceedings of the AMS*, 139(11), 4073-4086, 2011.

- [14] F. Delbaen, S. Drapeau and M. Kupper. A von Neumann and Morgenstern Representation Result without Weak Continuity Assumption. *Journal of Mathematical Economics*, 47, 401-408, 2011.
- [13] S. Drapeau, M. Kupper and R. Reda. A Note on Robust Representations of Law-Invariant Quasiconvex Functions. *Advances in Mathematical Economics*, 15, 27-39, 2011.
- [12] M. Kupper and W. Schachermayer. Representation Results for Law Invariant Time Consistent Functions. *Mathematics and Financial Economics*, 2(3), 2009.
- [11] D. Filipović, M. Kupper and N. Vogelpoth. Separation and Duality in Locally L^0 -Convex Modules. *Journal of Functional Analysis*, 256, 3996-4029, 2009.
- [10] G. Angelsberg, F. Delbaen, I. Kaelin, M. Kupper and J. Näf. On a Class of Convex Risk Measures. *Finance and Stochastics*, 15(2), 2011.
- [9] P. Cheridito and M. Kupper. Composition of Time-Consistent Dynamic Monetary Risk Measures in Discrete Time. *International Journal of Theoretical and Applied Finance*, Vol. 14, No. 1, 137-162, 2011.
- [8] D. Filipović and M. Kupper. On the Group Level Swiss Solvency Test. *Bulletin of the Swiss Association of Actuaries*, 1, 97-115, 2007.
- [7] P. Cheridito and M. Kupper. Recursivity of Indifference Prices and translation-invariant Preferences. *Mathematics and Financial Economics*, 2(3), 2009.
- [6] D. Filipović and M. Kupper. Monotone and Cash-Invariant Convex Functions and Hulls. *Insurance: Mathematics and Economics*, 41, 1-16, 2007.
- [5] D. Filipović and M. Kupper. Optimal Capital and Risk Transfers for Group Diversification. *Mathematical Finance*, 18, Issue 1, 2008.
- [4] D. Filipović and M. Kupper. Equilibrium Prices for Monetary Utility Functions. *International Journal of Theoretical and Applied Finance*, 11, 325-343, 2008.
- [3] P. Cheridito, F. Delbaen and M. Kupper. Dynamic monetary risk measures for bounded discrete-time processes. *Electronic Journal of Probability*, Volume 11, 2006.
- [2] P. Cheridito, F. Delbaen and M. Kupper. Coherent and convex monetary risk measures for unbounded càdlàg processes. *Finance and Stochastics*, 9(3), 2005.

[1] P. Cheridito, F. Delbaen and M. Kupper. Coherent and convex risk measures for bounded càdlàg processes. *Stochastic Processes and their Applications*, 112(1), 1-22, 2004.

Working Papers

H. Gerdes, G. Heyne and M. Kupper. Stability of Closed Convex Hulls and Minimal Supersolutions of Convex BSDEs. 2013.

M. Kupper and N. Vogelpoth. Automatic Continuity of Monotone Convex Functions on L^0 -Normed Modules. 2009.

A. Cherny and M. Kupper. Divergence Utilities. 2007.

Students

Ph.D. Students

KAI-VINCENT HORN (in process).

SVEN SCHWEIZER, “On stochastic transition semigroups under model uncertainty and their application to risk measures”, 2023.

JONAS BLESSING, “Convex monotone semigroups on spaces of continuous functions”, 2023.

STEPHAN ECKSTEIN, “Uncertainty and stochastic optimization: numerical methods, regularization and asymptotic analysis”, 2020.

DANIEL BARTL, “Robust techniques for utility maximization and related problems”, 2019.

MARTIN STRECKFUSS, “Conditional variational analysis and path-dependent optimization”, 2019.

MAX NENDEL (supervision with Robert Denk), “Nonlinear expectations and a semigroup approach to fully nonlinear PDEs”, 2017.

PENG LUO, “Essays on Multidimensional BSDEs and FBSDEs”, 2015.

LUDOVIC TANGPI, “Dual Representation of Convex Increasing Functionals with Applications to Finance”, 2015.

MARTIN KARLICZEK, “Elements of Conditional Optimization and their Applications to Order Theory”, 2014.

CHRISTOPH MAINBERGER, “Essays on supersolutions of BSDEs and equilibrium pricing in generalized capital asset pricing models”, 2014.

ASGAR JAMNESHAN, “A theory of conditional sets”, 2014.

SAMUEL DRAPEAU (co-supervised), “Risk Preferences and their Robust Representation”, 2010.

NICOLAS VOGELPOTH (co-supervised), “Separation and Duality in Modules with Applications in Finance”, 2009.

Referee for Ph.D Theses

KATRIN EICHMANN (HU Berlin, 2013); JULIO BACKHOFF (HU Berlin, 2015); HAIYAN LIU (University of Konstanz, 2016); HÉLÈNE HIBON (Université de Rennes, 2018); MARCO MENNER (University of Konstanz, 2019); MANU EDER (University of Vienna, 2019); FELIX-BENEDIKT LIEBRICH (LMU Munich, 2020); NATAN T’JOENS (Ghent University, 2022); AN-NEMARIE GRASS (University of Vienna, 2024);

Master Theses

NICOLAS VOGELPOTH (co-supervised), 2006; MICHAEL FRÖHDE, 2010; CHRISTOPH MAINBERGER, 2010; MARTIN KARLICZEK, 2011; STEPHANIE GÜNTHER, 2011; MARTIN STRECKFUSS, 2011; CHRISTIAN ELSHOLZ, 2011; SABRINA WULF, 2011; HENNER GERDES, 2012; KEVIN BAUSKE, 2012; REINHARD SCHMIDT, 2012; CHRISTIN STRAMPE, 2012; MARIA PIOTROWSKI, 2013; SONJA FLEMMING, 2013; ANDRÉ SCHULZE, 2013; MATTHIAS FÖRSTER, 2013; WEN QIAN, 2014; BOSHEN WANG, 2014; JONAS HEINRICH, 2014; PASCAL SCHÜTZ, 2014; ANNA STÖCKEN 2014; JIANG YONGXU 2015; JUDITH HÄUSSLER, 2015; ANNE PÜTHE, 2015; CHRISTOPH KLOCKEWITZ 2014; HENDRIK SUMPF, 2014; DANIEL BARTL 2014; MATTHIAS SROCZINSKI (co-supervised), 2015; EILEEN SCHWARPLIES, 2015; DAVID PALOSCH, 2015; TILL BAUMANN, 2015; MAREIKE HELMTS, 2016; YING ZHOU, 2016; JIN SHI, 2016; CAROLINE GOJ, 2016; YI FANG, 2017; STEPHAN ECKSTEIN, 2017; SVEN WERNICKE, 2018; FRANZISKA JUCHMES, 2018; DENNIS KACZMARCZYK, 2018; SVEN FUHRMANN, 2019; MARINA FECKE, 2019; PHILIPP DAIBER, 2019; JONAS BLESSING, 2019; NIKLAS HERMANN 2020; NATHALIE REIF 2020; DENNIS ZISSELSBERGER, 2022; FABIAN FUCHS, 2022; KAI-VINCENT HORN, 2023; MATTHIAS LIEBSKE (in process);

Bachelor Theses

DANIEL SCHWABE, 2012; ELISA SILZ, 2012; JOSCHA LANGE, 2012; JOHANNA SCHOLZ, 2012; MATTHIAS WEIERER 2014, SOPHIE GÜTLEIN 2014, LUKAS RUFF, 2014; ARNO BLAAS, 2014; MATTHIAS FÖHR, 2015; SVEN FUHRMANN, 2015 ; JESSICA ODENWALD, 2016; ALEXANDER STANNAT, 2017; MANUEL KASPER, 2017; MANUEL KOCHSEISEN, 2017; MARTIN FAIGLE, 2018; KAI-VINCENT HORN, 2021; JONAS DIX 2021; CHRISTOPH SCHÄFER 2021;

Externally Funded Projects

Seneca foundation postdoc scholarship for J. M. Zapata-Garcia, 5/2019–4/2021.

LGFG scholarship for S. Eckstein, 10/2017-9/2020.

DFG Sachbeihilfe KU 2740/2, 8/2015-5/2018.

China Scholarship Council for P. Luo, 9/2013–9/2015.

Member of DAAD Greek-German collaborative project IKYDA, 2012 – 2013.

Head of the project E11 “Beyond Value at Risk: Dynamic Risk Measures and Applications”, DFG-Research Center MATHEON, 2009 – 2013.

Board member of DFG Research Training Group “Stochastic analysis with applications in biology, finance and physics”, Berlin, 2012–2013.

Board member of DFG International Research Training Group GRK 1339 “Stochastic Models of Complex Processes”, Berlin, 2009–2011.

Member of Vienna Institute of Finance, funded by the Vienna Science and Technology Fund (WWTF), 2007–2009. Exchange grant from the AMaMeF (“Advanced Mathematical Methods in Finance”), 5/2006–12/2006.

Swiss National Science Foundation (SNF) research grant, 4/2005 – 3/2006.

Presentations

Advances in Stochastic Analysis for Handling Risks in Finance and Insurance Luminy, 9/2023.

Research Seminar, Institute for Statistics and Mathematics, WU Vienna, 6/2023.

Mathematical Methods in Reliability Murcia, 5/2023.

Risk Measures and Uncertainty in Insurance Hannover, 5/2023.

German probability and statistics days, Essen, 3/2023.

MAS Colloquium, NTU Singapore, 2/2023.

Stochastic Finance Seminar, Warwick, 10/2022.

Workshop on Imprecise Probability and Robust Finance (ImPRooF), Cartagena, 9/2022.

Advances in Stochastic Control and Optimal Stopping with Applications in Economics and Finance, CIRM, 9/2022.

International Meeting AMS-EMS-SMF, Grenoble, 7/2022.

Mini symposium on Financial Mathematics, LMU Munich, 6/2022.

Risk Measures and Uncertainty in Insurance, Hannover, 5/2022.

Research seminar on Stochastic Finance, ETH Zurich, 5/2022.

Research seminar, University of Freiburg, 3/2022.

Stochastic Mass Transports, BIRS Worskhop, Banff, 3/2022.

Bachelier Finance Society One World seminar series, 12/2021.

Research seminar at the IMW, Bielefeld, 10/2021.

Virtual SIAM Conference on Financial Mathematics, 6/2021.

Virtual 2020 INFORMS Annual Meeting, 11/2020.

Research Seminar, LMU Munich, 2/2020.

Workshop on Model Uncertainty and Risk Measures, Paris, 1/2020.

Research Seminar of the Department of Statistics and Operations Research, University of Vienna, 1/2020.

Mannheim Probability and Statistics Seminar, 11/2019.

Advances in Stochastic Analysis for Handling Risks in Finance and Insurance, CIRM, Luminy, 11/2019.

Research Seminar, NTU Singapore, 9/2019.

Conference on Stochastic Analysis, Stochastic Dynamical Systems and Stochastic Finance, Shanghai 9/2019.

Dynamics, random media and universality of complex physical systems, Munster 8/2019.

9th General AMaMeF Conference, Paris, 6/2019.

SIAM Conference on Financial Mathematics & Engineering, Toronto, 6/2019.

New Frontiers in Stochastic for Economics and Finance, Siena, 5/2019.

Workshop on Frontier Areas in Financial Analytics, Fields Institute Toronto, 5/2019.

Joint Risk & Stochastics and Financial Mathematics Seminar, LSE London, 4/2019.

International Conference on Control, Games and Stochastic Analysis, Hammamet, 11/2018.

Workshop on Mathematical Finance and Numerical Probability, Paris, 10/2018.

Research Seminar, SJTU Shanghai, 10/2018.

Seminar on Mathematical Finance, National Technical University of Athens, 9/2018.

Robust Techniques in Quantitative Finance, Oxford, 8/2018.

10th World Congress of the Bachelier Finance Society, Dublin, 7/2018.

Seminar on Stochastic Analysis and Mathematical Finance, Berlin, 6/2018.

Mathematical and Computational Finance seminar, Oxford, 5/2018.

Workshop on “Knightian Uncertainty”, Bielefeld, 5/2018.

USPC-NUS Workshop on Machine Learning, Singapore, 4/2018.

13th German Probability and Statistics Days, Freiburg, 2/2018.

Mini course on “Risk measures and robustness”, Fall School, Kiev, 11/2017.

Research Seminar, SJTU Shanghai, 9/2017.

6th International Conference on Mathematics of Finance (Skukuza, Africa) 08/2017.

Workshop “Pricing-Hedging Duality”, ETH Zurich, 3/2017

“Bielefeld Stochastic Afternoon: Math-Finance Session”, Bielefeld University, 12/2016.

“Risk Measures, XVA Analysis, Capital Allocation and Central Counterparties”, Shanghai, 10/2016.

Mathematical finance session at CSASC2016, Barcelona, 9/2016.

Crossroads: Workshop on Stochastic Analysis and Related Fields, on the occasion of Peter Imkeller’s 65th birthday, Berlin 7/2016.

Research Seminar, SJTU Shanghai, 7/2016.

Stochastic Analysis and Mathematical Finance - A Fruitful Partnership, Oaxaca, Mexico, 5/2016.

Quantitative Methods Seminar, University of St. Gallen, 4/2016.

Berliner Kolloquium on Stochastic Analysis, HU Berlin, 4/2016.

Vienna Seminar in Mathematical Finance and Probability, TU Vienna, 3/2016.

Research Seminar, DCU Dublin, 12/2015.

Workshop on “Decision Theory in Mathematical Finance” in honour of Freddy Delbaen, Brussel, 10/2015.

Mini course on “Risk measures and duality formulas for robust pricing and hedging”, Fall 2015 School on Applied Mathematics and Statistics, Kiev, 10/2015.

Mini course on “Risk measures and duality formulas for robust pricing and hedging”, SJTU Shanghai, 9/2015.

Workshop on “Stochastic Methods in Finance and Physics”, Heraklion, Crete, 7/2015.

London Mathematical Finance Seminar, 12/2014.

SIAM Conference on Financial Mathematics, Chicago, 11/2014.

7th International Symposium on Backward Stochastic Differential Equations, Weihai, China 6/2014.

8th World Congress of the Bachelier Finance Society, Brussels, 6/2014.

LSAA Workshop, Växjö, Sweden 6/2014.

Probability Theory Seminar, Strasbourg, 4/2014.

Oberseminar Munich, 12/2013.

Workshop on “Stochastic Methods in Finance and Physics”, Heraklion, Crete, 7/2013.

German-Polish Joint Conference on Probability and Mathematical Statistics, Torun, 6/2013.

Frontiers in Financial Mathematics, Dublin, 6/2013.

Centre Henri Lebesgue: Workshop on BSDEs in Rennes, 5/2013.

Nomura Seminar, Oxford, 5/2013.

Workshop on “Stochastic Models and Control”, Berlin, 3/2013.

Mini-Workshop on “Robust Optimization in Finance”, Zurich, 12/2012.

Research Seminar, Shandong University, 11/2012.

Workshop on “Games, Model Uncertainty and Related Fields”, Shandong University, Jinan, 11/2012.

Birthday Conference for Freddy Delbaen, Zurich, 9/2012.

Research Seminar, National Technical University of Athens, 9/2012.
 Minisymposium “Dynamic Risk Measures” SIAM Financial Mathematics and Engineering Conference, Mineapolis, 07/2012.
 De Finetti Risk Seminar, Milano, 4/2012.
 Reserach Seminar, University of Strasbourg, 3/2012.
 BMS Friday, Berlin, 2/2012.
 Research Seminar, University of Vienna, 12/2011.
 BMS Summer School, Berlin, 10/2011.
 Research Seminar, King’s College London, 3/2011.
 ORFE Research Seminar, Princeton University, 3/2011.
 LMUexcellent Symposium on Risk Measures and Attitudes, Munich, 12/2010.
 Research Seminar, DCU Dublin, 11/2010.
 Insurance and Finance Seminar, Leibniz University Hannover, 7/2010.
 A Conference in Honour of Walter Schachermayer, Vienna, 7/2010.
 Sixth World Congress of the Bachelier Finance Society in Toronto, 6/2010.
 Swiss Finance Institute, EPF Lausanne, 3/2010.
 Workshop on Risk Measures and Robust Optimization in Finance, National University of Singapore, 11/2009.
 2nd Princeton-Humboldt Finance Workshop, Princeton University, 10/2009.
 Probability Theory Seminar, Strasbourg, 6/2009.
 Research Seminar Bocconi, Milano, 4/2009.
 Workshop on “Finance and Insurance”, Jena, 3/2009.
 Research Seminar in Financial and Actuarial Mathematics, TU Vienna, 11/2008.
 Humboldt University Berlin, 10/2008.
 Workshop on Mathematical Finance for Young Researchers, Berlin, 10/2008.
 Fifth World Congress of the Bachelier Finance Society, London, 7/2008.
 Third General AMaMeF Conference, Pitesti, Romania, 5/2008.
 DBQP Laboratory Berlin, 3/2008.

Oberwohlfach meeting on “Solvency”, February 2008.

Oberwohlfach meeting on “Stochastic Analysis in Finance and Insurance”, January 2008.

FDM Kolloquium, University of Freiburg, 11/2007.

Finance Research Seminar, Nagoya City University, 9/2007.

City Seminar on Probability, Saint Petersburg, 5/2007.

Probability Seminar, Moscow State University, 5/2007.

Workshop on “Mathematics and the Environment: Energy Risk, Environmental Uncertainty and Public Decision Making”, Banff, Canada, 5/2007.

Research Seminar in Financial and Actuarial Mathematics, TU Vienna, 4/2007.

Seminar on Finance, UBC Vancouver, 1/2007.

Research Seminar in Financial and Actuarial Mathematics, TU Vienna, 12/2006.

VIGRE financial seminar, University of Texas, Austin, 11/2006.

Jahrestagung der Deutschen Mathematiker-Vereinigung, Bonn, 9/2006.

Schweizerische Aktuarvereinigung, SAV-SAA Annual Meeting, Lausanne, 9/2006.

Fourth World Congress of the Bachelier Finance Society, Tokyo, 8/2006.

Workshop on Risk Measures, University of Evry, Paris, 7/2006.

RTN-Workshop in Vienna, 6/2006.

Research Seminar, LMU Munich, 5/2006.

Boston University Seminar on Finance and Stochastics, Boston University, 3/2006.

Financial and Insurance Mathematics Seminar, ETH Zurich, 12/2005.

PRisMa 2005 One-Day Workshop on Portfolio Risk Management, Vienna University of Technology, 9/2005.

Cornell University Financial Engineering Seminar, 9/2005.

Oberseminar Finanz- und Versicherungsmathematik, LMU Munich, 7/2005.

Research Seminar, Humboldt-University Berlin, 6/2005.

Scientific Conference on Insurance and Finance, organized by DAV & DGVM (German Association for Actuarial and Financial Mathematics), Berlin, 4/2005.

Midlands Probability Seminar, University of Warwick, 4/2004.

Risk Day 2003, Mini-Conference on Risk Management in Finance and Insurance, ETH and University of Zurich, 10/2003.

Verleihung des SVOR-Preises, Generalversammlung SVOR, 5/2002.

Teaching

SUMMER 24: Stochastische Prozesse; Finanzmathematik; Doktoranden- und Diplomandenseminar

WINTER 23: Stochastische Analysis; Analysis III (Maßtheorie); Stochastische Kontrolltheorie; Doktoranden- und Diplomandenseminar

SUMMER 23: Stochastik (Lehramt); Finanzmathematik; Doktoranden- und Diplomandenseminar

WINTER 22: Stochastische Analysis; Ausgewählte Kapitel in Stochastischer Analysis; Risk Measures and Nonlinear Semigroups; Doktoranden- und Diplomandenseminar

SUMMER 22: Finanzmathematik; Stochastische Kontrolltheorie; Doktoranden- und Diplomandenseminar

WINTER 21: Forschungssemester

SUMMER 21: Stochastik (Lehramt); Finanzmathematik; Studentenseminar; Doktoranden- und Diplomandenseminar

WINTER 20: Stochastische Analysis; Risk Measures; Doktoranden- und Diplomandenseminar

SUMMER 20: Wahrscheinlichkeitstheorie; Stochastische Prozesse; Finanzmathematik

WINTER 19: Stochastische Analysis; Doktoranden- und Diplomandenseminar

SUMMER 19: Wahrscheinlichkeitstheorie; Stochastische Prozesse; Finanzmathematik; Doktoranden- und Diplomandenseminar

WINTER 18: Stochastische Analysis II; Funktionalanalysis (FiMa); Doktoranden- und Diplomandenseminar; Studentenseminar

SUMMER 18: Finanzmathematik; Risk Measures; Doktoranden- und Diplomandenseminar

WINTER 17: Stochastische Analysis; Doktoranden- und Diplomandenseminar

SUMMER 17: Finanzmathematik; Stochastik (Lehramt); Doktoranden- und Diplomandenseminar

WINTER 16: Stochastik II; Funktionalanalysis (MFÖ); Studentenseminar; Doktoranden- und Diplomandenseminar

SUMMER 16: Forschungssemester

WINTER 15: Stochastik II; Stochastik (Lehramt); Studentenseminar

SUMMER 15: Stochastik I; Stochastik III; Doktoranden- und Diplomandenseminar

WINTER 14: Stochastik II; Convex Analysis; Studentenseminar; Doktoranden- und Diplomandenseminar

SUMMER 14: Stochastik I; Stochastik (Lehramt); Stochastik III; Doktoranden- und Diplomandenseminar. *Winner of the teaching award "Lehrpreis der Universität Konstanz von Studierenden (LUKS)", 10/2014.*

WINTER 13: Stochastik II; Stochastik IV; Studentenseminar; Doktoranden- und Diplomandenseminar

SUMMER 13: Stochastik I; Stochastik III

WINTER 12: Stochastik (BA); Doktoranden- und Diplomandenseminar

SUMMER 12: Convex Analysis for Finance, Economics and Decision Making; Studentenseminar; Doktoranden- und Diplomandenseminar

WINTER 11: Finanzmathematik 1; Doktoranden- und Diplomandenseminar

SUMMER 11: Seminar on Quantitative Risk Management; Doktoranden- und Diplomandenseminar

WINTER 10: Finanzmathematik 1

SUMMER 10: Term-Structure Models

WINTER 09: Finanzmathematik 1; Studentenseminar

SUMMER 09: Finanzmathematik 1

SUMMER 06: Lecture Series on Dynamic Risk Measures

SUMMER 05: Studentenseminar

Short Term

Bielefeld University, December 2023 (1 week), *NTU Singapore*, February 2023 (2 weeks), *Murcia/San Javier*, March 2022 (1 week), *University of Vienna*, November 2021 (1 week), *Bielefeld University*, October 2021 (2 weeks), *University of Murcia*, September 2021 (1 week) *University of Vienna*, January 2020 (1 week), *NTU Singapore*, September 2019 (1 week), *Shanghai Jiao Tong University*, September 2019 (1 week), *Shanghai Jiao Tong University*, October 2018 (2 weeks), *National Technical University of Athens*, September 2018 (1 week), *University of Oxford*, May 2018 (1 week), *Shanghai Jiao Tong University*, September 2017 (3 weeks), *TU Berlin*, July 2016 (1 week), *Shanghai Jiao Tong University*, June 2016 (3 weeks), *TU Berlin*, April 2016 (2 weeks), *University of Vienna*, March 2016 (2 weeks), *Princeton University*, February 2016 (2 weeks), *Shanghai Jiao Tong University*, September 2015 (3 weeks), *HU Berlin*, January 2015 (1 week), *TU Berlin*, September 2014 (1 week), *Bocconi University*, April 2014 (1 week), *Shandong University*, November 2012 (2 weeks), *University of Athens*, September 2012 (1 week), *University of Strasbourg*, July 2012 (2 weeks), *University of Strasbourg*, March 2012 (2 weeks), *King's College London*, March 2011 (1 week), *Princeton University*, February 2011 (1 week), *EPF Lausanne*, March 2010 (1 week), *National University of Singapore*, November 2009 (1 week), *Vienna Institute of Finance*, October 2009 (1 week), *Université Louis Pasteur Strasbourg*, June 2009 (2 weeks), *ORFE, Princeton University*, February 2009 (1 week), *Université Louis Pasteur Strasbourg*, January 2009 (1 week), *LMU Munich*, December 2008 (1 week), *Berlin Mathematical School*, October 2008 (1 week), *DBQP Laboratory Berlin*, March 2008 (1 week), *Nagoya City University*, September 2007 (1 week), *Moscow State University*, May 2007 (2 weeks), *UBC Vancouver*, April 2007 (1 week), *UBC Vancouver*, January 2007 (2 weeks), *ORFE, Princeton University*, November 2006 (1 week), *University of Texas, Austin*, November 2006 (1 week), *ETH Zurich*, August 2006 (1 week), *ETH Zurich*, June 2006 (1 week), *LMU Munich*, May 2006 (1 week), *ETH Zurich*, April 2006 (2 weeks), *LMU Munich*, December 2005 (1 week), *ORFE, Princeton University*, February 2005 (2 weeks), *ORFE, Princeton University*, November 2003 (2 weeks), *ORFE, Princeton University*, March 2003 (2 weeks).

This CV is current as of January 2024.