STAR/PWN/FWO/NWO

Winter school on Mathematical Finance

special topics: *Reinforcement learning*
and *Rough volatility*

January 19-21, 2026

Conference hotel Kontakt der Kontinenten, Soesterberg

Minicourses by:

Xin Guo (University of California, Berkeley)
Christian Bayer (Technical University of Berlin)

Special invited lectures by:

Eduardo Abi Jaber (Ecole Polytechnique, Sorbonne University, Paris)
Giorgia Callegaro (University of Padova)
Sigrid Källblad Nordin (Royal Institute of Technology, Stockholm)

Early registration: before December 1

Organising committee: Asma Khedher, Michel Vellekoop and Peter Spreij

Conference secretariat: Korteweg- De Vries Institute for Mathematics, Universiteit van Amsterdam

ontwerp: Tobias Baanders, CWI