



14 – 16 June 2023
Udine, Italy

MathRisk Conference on Numerical Methods in Finance

25th anniversary
MathRisk & Premia

- *Neural networks and machine learning in computational finance*
- *Stochastic volatility and jumps models*
- *Green finance*
- *Quantum computing in finance*
- *Systemic risk, Risk measures*
- *Stochastic control*
- *(Martingale) Optimal transport*
- *Mean-field systems and games*

PLENARY SPEAKERS

Christa Cuchiero
Vienna University

Antoine Jacquier
Imperial College London

Arnulf Jentzen
University of Münster
The Chinese University of Hong Kong,
Shenzhen

Peter Tankov
ENSAE Paris

LOCATION

Dept of Economics & Statistics
University of Udine

DEADLINES

Abstract submission
15 March 2023

Notification of acceptance
15 April 2023

Registration
free but mandatory
15 May 2023

ORGANIZERS

Research team MathRisk,
INRIA Paris
&
University of Udine

<https://mathrisk2023.sciencesconf.org>

Inria



Premia, a platform for pricing complex financial derivatives



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