Johannes Wiesel

Robust theory of arbitrage pricing

I give an introduction to the robust approach to Mathematical Finance which does not start with an a priori model but rather with the information available in the markets. This field is intimately linked with martingale optimal transport problem and Skorokhod embeddings. I give an overview of recent results obtained in discrete time, where I compare an approach based on path-space restrictions with the quasi-sure setting of Bouchard and Nutz (2015). This talk is based on joint work with Jan Obloj and Laurence Carassus.