Causal optimal transport

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Timetable: POSTPONED TO THE NEXT YEAR

Course requirements: Probability and Stochastic Calculus (basic)

Examination and grading: TBD

SSD: MAT/06, SECS-S/06

Aim: This course aims at introducing the required basis on optimal transport, to then focus on recent development on causal optimal stopping theory, with applications to Mathematical Finance.

Course contents: TBD

Bibliography: