Mathias Pohl
Curriculum Vitae

PERSONAL DETAILS

Address	Department of Statistics and Operations Research Oskar-Morgenstern-Platz 1 A-1090 Vienna, Austria
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Birth	June 4, 1991
Nationality	Austria
Updated	March 4, 2019

POSITIONS

University Assistant (Postdoc) **since 2018**
University of Vienna
supervised by N. Hautsch

Research Assistant (Praedoc) **2014-2018**
University of Vienna
funded by the Vienna Science and Technologie Fund (WWTF) through project MA14-008: *Portfolio Risk and Asset Allocation: Utilizing High-Frequency Information in High Dimensions* with N. Hautsch, G. Pflug and W. Schachermayer

EDUCATION

PhD. in in Statistics and Operations Research **2018**
University of Vienna
Doctoral thesis: "Robust portfolio optimization and dimensional analysis in finance", Supervisor: G. Ch. Pflug and W. Schachermayer

MSc. in Financial Mathematics **2014**
Brunel University London
Master's thesis: "Further studies on the aggregation of risk aversion", Supervisor: D.C. Brody

BSc. in Statistics and Mathematics in Economics **2013**
Vienna University of Technology
Bachelor's thesis: "Comparison of intelligent algorithms for solving the TSP", Supervisor: J.L. Haunschmied

PUBLICATIONS AND WORKING PAPERS

Robust risk aggregation with neural networks
with Stephan Eckstein and Michael Kupper
submitted (2018), arXiv:1811.00304

Theoretical and empirical analysis of trading activity
with Alexander Ristig, Walter Schachermayer and Ludovic Tangpi
to appear in Mathematical Programming (2019), arXiv:1803.04892

The amazing power of dimensional analysis: Quantifying market impact
with Alexander Ristig, Walter Schachermayer and Ludovic Tangpi
Market Microstructure and Liquidity (2018): 3.03n04, 1850004.

A review on ambiguity in stochastic portfolio optimization
with Georg Ch Pflug
Set-Valued and Variational Analysis (2018): 26:733–757.

TALKS & CONFERENCE PRESENTATIONS

ISOR Colloquium **Dec, 2018**
University of Vienna
"Robust risk aggregation with neural networks" **(Invited talk)**

Financial Econometrics Conference **Sept, 2018**
Lancaster University
"Theoretical and empirical analysis of trading activity"

New Directions in Stochastic Optimisation **Aug, 2018**
Mathematisches Forschungsinstitut Oberwolfach
"Ambiguity in stochastic optimization"

Model Uncertainty and Robust Finance **Mar, 2018**
University of Milan
"A review on ambiguity in stochastic portfolio optimization"

Seminar for Doctoral Candidates **Feb, 2018**
University of Konstanz
"A short story on concentration and diversification" **(Invited talk)**

Modelling Dependencies in Ultra-High Dimensions **Sept, 2017**
Charles University
"A review on ambiguity in stochastic portfolio optimization"

Austrian Stochastic Days **Sept, 2017**
Paris Lodron University of Salzburg
"A short story on concentration and diversification"

Copulas and Their Applications **July, 2017**
University of Almeria
"Optimal transport in $\mathbb{R}^2$"

Vienna Congress on Mathematical Finance **Sept, 2016**
Vienna University of Economics and Business
"The option value of a limit order"

Vienna Seminar in Mathematical Finance and Probability **June, 2016**
Vienna University of Technology
An applied take on dependence uncertainty" **(Invited talk)**

Conference on Dependence Modeling in Finance, Insurance and Environmental Science **May, 2016**
Technical University of Munich

"Ambiguity in the choice of copulas and portfolio optimization"

Workshop on Risk Management in Very High Dimensions **Dec, 2015**

University of Vienna

"First results concerning ambiguity in the choice of copulas"

Fakultätsöffentliche Präsentation **June, 2015**

University of Vienna

"Robust portfolio optimization with respect to the average value at risk using copulas"

GRANTS, HONORS & AWARDS

Workshop on High Frequency Trading **Sept, 2016**

University of Vienna

Member of the Organizing Committee

Dean's Prize for Innovation and Impact in Master's Dissertations **2014**

Brunel University London

TEACHING

Course	Semester	Students
Lecture in Financial Econometrics	Summer Term 2018	15
Vorlesung in Wahrscheinlichkeitsrechnung (STEOP)	Winter Term 2018	150
Übung in Wahrscheinlichkeitsrechnung (STEOP)	Summer Term 2018	60
Übung in Mathematik 1	Winter Term 2017	50
Übung in Wahrscheinlichkeitsrechnung (STEOP)	Summer Term 2017	30
Übung in Wahrscheinlichkeitsrechnung (STEOP)	Winter Term 2016	30
Übung in Wahrscheinlichkeitsrechnung (STEOP)	Summer Term 2016	30
Übung in Wahrscheinlichkeitsrechnung (STEOP)	Summer Term 2015	30