

	Wed. 23.04. Skylounge 12. floor, Oskar-Morgenstern Platz 1	Thu. 24.04 Seminarroom 5, Kolingasse 14-16	Fri. 25.04 Seminarroom 5, Kolingasse 14-16	
8:30 - 9:00	Registration	Registration	Goncalo dos Reis Deep Importance Sampling in sector-Index options	8:30 - 9:15
9:00 - 9:45	Fabian Harang Signatures with memory - exploring the Volterra signature	Sebastian Riedel Stochastic control with signatures	Fernando Moreno-Pino Rough Transformers: Lightweight and Continuous Time Series Modelling through Signature Patching	9:15 - 10:00
9:45 - 10:30	Marco Rauscher A Fourier Inversion Formula for the Truncated Signature Group	Giovanni Ballarin From Many Models, One: Macroeconomic Forecasting with Reservoir Ensembles	Hossein Mohammadi Emulating Complex Dynamical Simulators with Random Fourier [...]	10:00 - 10:30
10:30 - 11:00	Coffee, Tea, Cake and Posters @ Skylounge	Coffee, Tea, Cake and Posters @ Seminarroom 6	Coffee, Tea, Cake and Posters @ Seminarroom 6	10:30 - 11:00
11:00 - 11:30	Paul Hager Dynamic and Distributional Features on Path Space	Mini Course 1	Mini Course 2	11:00 - 11:30
11:30 - 12:00	Mini Course 1	Cris Salvi Signature Methods in Finance	Mini Course 2	11:30 - 12:00
12:00 - 13:45	Lunch	Lunch	Christian Bayer Pricing American options under rough volatility	12:00 - 12:45
13:45 - 14:30	Lingyi Yang Detecting fake data through anomaly detection	Maud Lemerrier High order solvers for signature kernels		
14:30 - 15:00	Nina Drobac Signed, Sealed, Predicted: Time Series Forecasting with Signatures	Naomi Chmielewski Quantum Reservoir Computing and Risk Bounds		
15:00 - 15:30	Tomás Carrondo Well-posedness and approximation properties of signature CDEs	Ya-Ping Hsieh Schrödinger Bridge Framework for Modeling Snapshot Data		
15:30 - 16:00	Coffee, Tea, Cake and Posters @ Skylounge	Coffee, Tea, Cake and Posters @ Seminarroom 6		
16:00 - 16:30	Julian Pachschwöll Solving High-Dimensional Riccati Equations in Signature Volatility Models	Liana Akobian Uncovering Neural Control: A Dynamical Systems Approach [...]		Mini Course
16:30 - 17:00	Ric Chan Signature-Based Clustering of Financial Time Series Using Weighted [...]	Esteban Hernandez-Vargas Hybrid Neural Differential Equations to model Unknown Mechanisms and States		25 min + Q
17:00 - 17:45	Peter Friz On Expected Signature Kernels	Benjamin Walker Linear Neural Controlled Differential Equations		40 min + Q
		Cris Salvi Quantum Signature Kernels	17:45 - 18:30	
18:15 ~	Welcome Reception* @ Skylounge			
		Conference Dinner**	20:00 ~	

*warm food & drinks

**for registered speakers.