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

| | **Fri. 25.04**<br>Seminarroom 5,<br>Kolingasse 14-16 |
|---|---|
| 8:30 - 9:15 | **Amaury Durand**<br>Power comparison of sequential testing<br>by betting procedures. |
| 9:15 - 10:00 | **Fernando Moreno-Pino**<br>Rough Transformers: Lightweight and<br>Continuous Time Series Modelling<br>through Signature Patching |
| 10:00 - 10:30 | **Hossein Mohammadi**<br>Emulating Complex Dynamical<br>Simulators with Random Fourier [...] |
| 10:30 - 11:00 | **Coffee, Tea, Cake and**<br>**Posters** @ Seminarroom 6 |
| 11:00 - 11:30 | **Cris Salvi**<br>Signature Methods in Finance |
| 11:30 - 12:00 | Mini Course 2 |
| 12:00 - 12:30 | Mini Course 2 |

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|---|
| Mini Course |
| 25 min + Q |
| 40 min + Q |

*warm food & drinks

**for registered speakers.