Curriculum Vitae

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General Information

Name	**Julian Sester**.
Birthday	**6 April, 1989**, *Freiburg im Breisgau*.

University

04/2013–10/2015	**Master of Science (Mathematics)**, *Albert-Ludwigs-Universität Freiburg*. Specialization in financial mathematics and stochastics
10/2015	**Master's thesis**, *Title:* Model-Independent Pricing of Financial Derivatives. Advisor: Prof. Dr. Ludger Rüschendorf
10/2009–09/2012	**Bachelor of Science (Mathematics)**, *Albert-Ludwigs-Universität Freiburg*. Mathematics with applied studies in economics
09/2012	**Bachelor's thesis**, *Title:* Portfoliooptimierung und optimale Claims. Advisor: Prof. Dr. Ludger Rüschendorf

Pre-University Education

09/1999–06/2008	**Gymnasium**, *Gymnasium Achern*, Achern.
06/2008	**General qualification for university entrance**. Specialization in Spanish and geography

Work Experience

since 11/2015	**Scientific Employee / Doctoral Candidate** , *Albert-Ludwigs-Universität Freiburg*, Working on a PhD Thesis with working title *Topics in Model-Independent Pricing and Optimal Transport under Martingale Constraints*. Teaching experiences include assistance for the lecture *Principles of Finance*, advising students in the seminar *Finance in Practice* and giving a programming course related to *Computational Finance*.
04/2012-07/2015	**Teaching Assistant**, *Albert-Ludwigs-Universität Freiburg*, Teaching classes of about 20 students, discussing and correcting exercises for the lectures: stochastics, stochastics for computer scientists, probability theory, stochastic processes, discrete time finance.

10/2012– 03/2013 **Intern**, *Allianz Investment Management SE*, Stuttgart, Asset Liability Management.
Main Tasks: Support of the quantitative part of the team by creation of excel-tools, presentations, processing Bloomberg and Datastream data.

09/2008– 05/2009 **Civilian Service**, *Arbeiter-Samariter Bund Mittelbaden*, Offenburg.

Scholarships

10/2016- 09/2019 PhD Scholarship by Carl-Zeiss-Stiftung *www.carl-zeiss-stiftung.de*

10/2014- 09/2015 Deutschland-Stipendium (Scholarship for talented students) *www.deutschlandstipendium.de*

Invited Talks

06/2019 **Doctoral Seminar Stochastics**, *Konstanz*, "The Optimal Martingale Transport Problem and Markov Constraints".

05/2018 **AG Stochastik, KIT**, *Karlsruhe*, "Extensions of the Optimal Martingale Transport Problem".

Contributed Talks

07/2018 **World Congress of the Bachelier Finance Society**, *Dublin*, "The Optimal Martingale Transport Problem with Additional Information on the Variance of Returns".

05/2018 **Workshop on Robust Finance**, *Freiburg*, "The Optimal Martingale Transport Problem with Additional Information on the Variance of Returns".

02/2018 **German Probability and Statistics Days**, *Freiburg*, "The Optimal Martingale Transport Problem with Additional Information on the Variance of Returns".

06/2017 **European Economics and Finance Society**, *Ljubljana*, "Calculating concentration risk charges".

06/2017 **International Risk Management Conference**, *Florence*, "Calculating concentration risk charges".

Participation at Conferences and Workshops

07/2018 **Hausdorff School: Optimal Transport meets Economic Theory**, *Bonn*.

09/2016 **Vienna Congress on Mathematical Finance**, *Vienna*.

07/2015 **Workshop on FX Trading**, *Freiburg*.

Scientific Publications

2019 **Tightening Robust Price Bounds for Exotic Derivatives**, *with Eva Lütkebohmert*, Quantitative Finance, Forthcoming.

2018 **Calculating capital charges for sector concentration risk**, *with Cornelius Kurtz and Eva Lütkebohmert*, Journal of Credit Risk, 14(4).
IRMC 10th Anniversary Special Issue, pp. 35-67. (doi:10.21314/JCR.2018.245)