

## **PhD Theses supervised by Prof. Dr. Walter Farkas, 2013–2022**

### **Risk Measures and their Applications in Quantitative Finance**

Smirnow Alexander  
2022

### **Applications of statistical learning in quantitative finance**

Ulrych Urban  
2022

### **Essays on arbitrage pricing theory and contagion in a financial network**

Stang Felix  
2021

### **American-type exotic options and risk management in Lévy-driven markets**

Mathys Ludovic  
2020

### **Three Essays on Financial Engineering**

Schärer Steven  
2020

### **Essays in behavioural financial markets and asset pricing**

Sokko Anastasiia  
2018

### **Three essays on regulatory, market, and estimation risk**

Bernardi Simone  
2018

### **Option pricing and market risk management in the presence of jump risk**

Vasiljevic Nikola  
2016

### **Essays on Nonaffine Option Pricing and Random Forests in the Fields of Finance**

Wälchli Boris  
2015

### **Essays in Quantitative Finance**

Huitema Robert  
2014

### **Essays in quantitative finance**

Akyildirim Erdinc  
2013