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EMPLOYMENT

Jul 15 - present	**Professor of Mathematics**, Mathematical Institute, University of Oxford **Official Fellow and Tutor in Mathematics**, St John's College, Oxford
Sep 12 - Jun 15	**Associate Professor of Mathematical Finance**, Mathematical Institute, U. of Oxford **Official Fellow and Tutor in Mathematics**, St John's College, Oxford
Nov 08 - Aug 12	**University Research Lecturer**, Mathematical Institute, University of Oxford
Oct 06 - Oct 08	**Marie Curie Fellow**, Department of Mathematics, Imperial College London *Funded within the* 6^{th} *EC Framework Programme*
Sep 05 - Aug 06	**ATER** (Research & Teaching Assistant), Laboratoire de Probabilités, Université Paris 6

EDUCATION

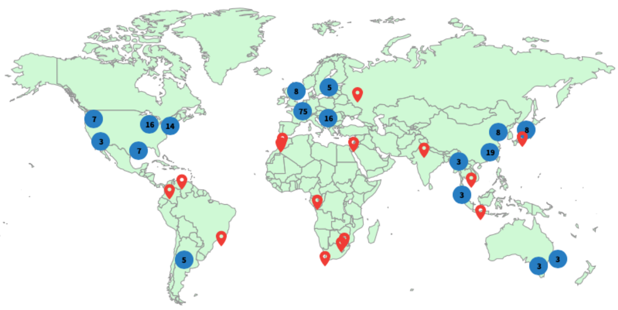
Jan 2006	**Ph.D. in Mathematics, Honours** (*très honorable*) Université Paris 6, France *and* University of Warsaw, Poland under direction of Prof. Marc Yor and co-direction of Prof. Stanisław Kwapień
Jan 2004	**M.A. in Sociology**, University of Warsaw, Poland
Jun 2002	**M.Sc. in Mathematics, Honours**, University of Warsaw, Poland
Mar 2002	**M.Sc. in Probability Theory**, Université Paris 6, France

MAJOR GRANTS

2014 - 2018	*European Research Council (ERC) Starting Grant* 1,218,000 EUR – funded by the EC FP7: 335421-ROBUSTFINMATH
2006 - 2008	*Marie Curie Intra–European Fellowship* at Imperial College London 152,000 EUR – funded by the EC FP6: MEIF-CT-2006-04062

RESEARCH OUTPUT AND IMPACT

I published 51 papers in international peer-reviewed journals, including leading journals in my two core areas of interest: probability (*Ann. Probab., Prob. Theory Relat. Fields, Ann. Appl. Probab., Stoch. Proc. Appl., Electronic J. Probab., Ann. IHP Probab. Stat., Bernoulli*) and mathematical finance (*Math. Finance, Finance and Stoch., SIAM J. Financial Math.*). I have made many contributions published in top journals in other, related, fields: statistics (*Ann. Stat.*), operations research (*Oper. Res., Math. Oper. Res., Manage. Sci.*), control theory (*SIAM J. Control Optim.*), machine learning (*NeurIPS*), optimal transport and optimisation (*Proc. R. Soc. A*). My Google Scholar profile reports over 2000 citations and an h-index of 26. My research output spans collaborations with 46 researchers from across the globe. Researchers worldwide have replied on my results in their own research: analysis using Web of Science shows that for the papers in their Core Collection which cited my work, the corresponding authors came from 218 distinct research institutions across 6 continents:



Each of 218 points corresponds to the research institution of a corresponding author on a paper citing my work (Source: Web of Science).

PROFESSIONAL SERVICES AND PEER RECOGNITION

Fellowships & Prizes

Elected *Fellow of the Institute of Mathematical Statistics* (2022)
– "For pioneering contributions in robust financial mathematics and related advances in probability theory and statistics, including theoretical and computational aspects of Skorokhod embeddings and martingale optimal transport problems."
Hugo Steinhaus Award, Polish Mathematical Society (2022)
– "Awarded for the ensemble of contributions to mathematical finance with emphasis on innovative methods to study model robustness."
International Visiting Fellowship, Sydney Mathematical Research Institute (2019)
Bruti Liberati Visiting Fellowship, Sydney University of Technology (2011)
Teaching Award, University of Oxford, UK (2010)

Selected Invited Plenary Talks

14th International Symposium on Imprecise Probabilities: T. & A., Bielefeld (2025)
Spanish+Polish Mathematical Meeting, Łódź, Poland (2023)
7th International Mathematics in Finance Conference, Kruger Park, South Africa (2023)
28th Quantitative Methods in Finance (QMF) Conference, Sydney (2019)
8th General AMaMeF Conference, Amsterdam (2017)
5th SIAM Conference on Financial Mathematics & Engineering, Chicago (2014)

Leadership

President, previously *Vice-President*, Bachelier Finance Society (2022-present)
elected in a majority vote among all members of the society

Editorial positions

Associate Editor, *SIAM Journal on Financial Mathematics* (since 2014)
Associate Editor, *Mathematical and Financial Economics* (since 2014)
Associate Editor, *Stochastic Processes and Their Applications* (since 2015)
Associate Editor, *Finance and Stochastics* (since 2020)
Associate Editor, *Mathematical Finance* (since 2024)
Guest co-editor, *Mathematical Finance* 31(4), (2021) *(in memoriam M.H.A. Davis)*
Associate Editor, *Applied Mathematical Finance* (2013–2018)

Evaluation panels

Expert for the Ministry of Higher Education of Luxembourg for their comprehensive evaluation of University of Luxembourg (one out of three mathematicians), Sep 2016
Member of the Expert Panel, National Science Centre, Poland, 2020

Referee services

I acted as a reviewer for over 20 journals, including *AofP, AAP, Fin.&Stoch., Inventiones, JEMS, JET, Math. Fin., MOR, PTRF, SPA, SICON, SIFIN.*
I serve as a reviewer for grant agencies, including *German Research Foundation*, *Swiss National Science Foundation* and *National Science Centre (Poland).*
I wrote evaluation letters for promotion and/or tenure cases at the request of numerous universities, including: *U. of Bath, Boston U., Columbia U., Hebrew U. of Jerusalem, Imperial College London, Michigan U., Princeton U., U. of Warwick.*

CONFERENCES, SEMINARS AND EVENTS

Over the last 20 years, I gave over 120 talks in 21 countries on 6 continents. Most of these were invited talks. Thus, on average, I have been giving one talk every two months: from small workshops to major international meetings, from specialised seminars to departmental colloquia. I have organised three international conferences in Oxford dedicated to robust finance and related mathematical tools. I co-organised three CIRM workshops, a BIRS workshop and an IMSI workshop (competitive funding awarded). Together with Bruno Bouchard (Paris Dauphine) and Martin Schweizer (ETH Zurich), we have just been selected to organise a series of 3 workshop over the coming 6 years at CIRM. I regularly organise mini-symposia at major international meetings (SIAM FM series, BFS Congresses, etc.). In 2014 I organised the 7th *European Summer School in Financial Mathematics*.

SUPERVISION EXPERIENCE

I have recruited, worked with and mentored 4 post-docs at Oxford, with all of them now in tenured, or tenure-track, positions around the world: Tongseok Lim (2016–2018, now an Assistant Professor at Purdue University), Gaoyue Guo (2016–2018, now an Assistant Professor at Centrale Supélec, Paris), Anna Aksamit (2015–2017, now a Lecturer at University of Sydney) and Pietro Siorpaes (2014–2016, now a Lecturer at Imperial College London). In addition, I acted as a mentor to several other early career researchers.

I have supervised 8 PhD students: 5 have finished and either work in the industry (Goldman Sachs, JP Morgan) or in the academia (Carnegie Mellon University, KTH Stockholm), 3 are on course. Many of my students were supported by prestigious scholarships (DAAD, Clarendon) and Johannes Wiesel was awarded the international *Nicola Bruti Liberati Prize* for the best PhD thesis in Quantitative Finance.
I supervised over 40 M.Sc. thesis on the full time and part-time M.Sc. programs in Mathematical and Computational Finance at the University of Oxford and Imperial College London. Two of my students were awarded the annual *Natixis Prize* for best Master's Thesis in Quantitative Finance in Europe.

TEACHING AND EXAMINING

I give tutorials at St John's College on a variety of courses (probability, statistics, integration, differential equations, graph theory, etc.). At the Mathematical Institute, University of Oxford, I lectured 3rd year *Probability, Measure and Martingales* and have designed, introduced into syllabus and lectured the 3rd year *Continuous Martingales and Stochastic Calculus* course. The latter, I believe, has enabled us to teach a greater variety of exciting topics to students and to attract greater numbers of undergraduates to probability theory. I have extensive experience teaching core and optional courses at full and part-time MSc programs in mathematical finance (examples of courses taught include: *Financial Derivatives, Fixed Income Markets, Risk and Decision Theory, Market Microstructure and Algorithmic Trading*).
I gave invited graduate lecture courses in: the Dolomites Winter School (2025, planned), the 20th Winter school on Mathematical Finance (2023, Netherlands), CDT/RTG summer school (2022, Oxford), German–Polish summer school (RTG1845 & IMPAN, 2014, Poland), Chinese University of Hong-Kong (2013), the 5th European Summer School in Financial Mathematics (2012).
In Oxford, I chaired the Part A Exam Board (covers all of the 2^{nd} year mathematics in Oxford, 2020-2021), was a Prelims Examiner (all of the 1^{st} year mathematics exams, 2018-2019), chaired the Supervisory Committee for the MSc in Mathematical Finance (2015–2019, 2023-2024), and I examined numerous viva, transfer or confirmation D.Phil. (Ph.D.) exams. I also acted as the External Examiner for MRes in Mathematical Sciences at Imperial College London (2014-2019).

PUBLIC ENGAGEMENT AND OUTREACH

I am passionate about science, about sharing it with as wide audiences as possible, as well as ensuring there are no barriers for those who want to pursue it. I regularly communicate my scientific findings with industry practitioners, including through industry journals and seminars. I also wrote articles, gave seminars and interviews aimed at general public. Examples include:

- "The Mathematics of Wrong and Useful", *Thomas White Magazine*, St John's College, 2019, pp. 50–56.
- "Polak z Oxfordu o tajemnicy nieskończoności", ThisIsIT@YouTube, June 2024; *48K views*.
- "Giełdy nie da się zhakować", ThisIsIT@YouTube, August 2024; *42K views*.

I have given talks on mathematics for high school students from disadvantaged backgrounds, directly at their school or as part of *St John's Study Days*, within the Inspire Program. I coordinate undergraduate admissions to read Mathematics at St John's College Oxford, including ongoing efforts to secure philanthropic donations for scholarships. Last year this led to the SJC-BIG Undegraduate Scholarship. Also last year, I volunteered an MSc course, delivered online, organised by the *Taras Shevchenko National University of Kyiv* and made available also to students based at other Ukrainian universities.

COMMITTEES AND ADMINISTRATIVE INVOLVEMENT

I undertake senior roles within my Department and my College. I currently chair my department's *Finance Committee* and its *Supervisory Committee for the MSc in Mathematical Finance*, am a member of its *Executive Committee* and *Departmental Committee*. I am member of the *Governing Body of St John's College* and also sit on its *Finance & Estates Committee*. I am a non-executive director and board member of Thomas White Oxford, a College subsidiary company developing Oxford North, a new science district in Oxford scheduled to deliver a significant new provision of wet labs, startup incubator space and offices. In 2020, I was elected by the Trustees to work on the recruitment and search panel for the new President of St John's College. In the past, I served on numerous recruitment panels as well as on the *Executive and Research Committees of the Oxford-Man Institute of Quantitative Finance*. I took part in strategic reviews, including St John's College Bursarial Review Panel and its 5y Strategy working group.