Daniel Kršek

Department of Mathematics, ETH Zürich, HG G 47.1, Rämistrasse 101, 8092 Zürich
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Education

ETH Zürich, Department of Mathematics, Zürich CH 2021 - present
Doctor of Sciences - Mathematics

Specialisation:	Stochastic analysis, Optimal control, Optimal transport, Stochastic finance
Supervisors:	Prof. Dr. Dylan Possamaï, Department of Mathematics, ETH Zürich Prof. Dr. Beatrice Acciaio, Department of Mathematics, ETH Zürich

Charles University, Faculty of Mathematics and Physics, Prague CZ 2019 - 2021
Master of Mathematics - Probability, Mathematical Statistics and Econometrics

Specialisation:	Probability theory, Stochastic processes, Stochastic analysis
Honours:	*Summa cum laude* (Average grade 1.00)
Thesis:	Semilinear stochastic evolution equations - Defended with the highest grade
Supervisor:	Prof. RNDr. Bohdan Maslowski, DrSc., Department of Probability and Mathematical Statistics, Charles University

Charles University, Faculty of Mathematics and Physics, Prague CZ 2016 - 2019
Bachelor of Mathematics - General Mathematics

Specialisation:	Stochastics
Honours:	*Summa cum laude* (Average grade 1.04)
Thesis:	Riemann-Liouville integral, fractional derivative and their applications in probability theory - Defended with the highest grade
Supervisor:	Prof. RNDr. Bohdan Maslowski, DrSc., Department of Probability and Mathematical Statistics, Charles University

Awards and scholarships

The University of Oxford, DPhil scholarship at the Mathematical Institute - 2021

MAC-MIGS CDT scholarship - 2020

The University of Edinburgh, Doctoral College scholarship, Probability and Stochastic Analysis group - 2021
Doctoral scholarships, all declined

The best master thesis in probability, mathematical statistics, econometrics and financial mathematics - 2021
1st place in a competition of master theses funded by RSJ Foundation

SVOČ - International competition of students' scientific research in mathematics and information technology - 2021
1st place in the final round for results in the theory of stochastic partial differential equations

SVOČ - International competition of students' scientific research in mathematics and information technology - 2019
1st place in the final round for results in the theory of stochastic differential equations

Prize of Josef Štěpán - 2019
Awarded by The Department of Probability and Mathematical Statistics, CUNI MFF

Scholarship for outstanding academic achievement - 2017, 2018, 2019, 2020, and 2021

Talks and presentations

ETH Zürich, Switzerland - Oxford-ETH Workshop	4/2024
University of Chile, Chile - 23rd Annual SAET Conference	1/2024
TU Delft, Netherlands - European Summer School in Financial Mathematics	9/2023
TU Berlin, Germany - Junior Researchers in Stochastic Optimal Control workshop	9/2023
Banff International Research Station, Canada - Applications of Stochastic Control to Finance and Economics conference	5/2023
University of Padova, Italy - Mini-course on Stochastic Optimal Transport and Applications in Mathematical Finance	4/2023
ETH Zürich, Switzerland - Post/doctoral Seminar in Mathematical Finance	3/2023

Research and study interests

Stochastic analysis, Optimal control, Optimal transport, Stochastic finance, Stochastic (partial) differential equations

Teaching experience

Probability Theory and Statistics/Wahrscheinlichkeitstheorie und Statistik - 2024
Brownian motion and stochastic calculus - 2023
Introduction to mathematical finance - 2022

Language skills

English	Proficient (C2)
Spanish	Advanced (C1)
German	Elementary (A2)
Czech	Native language