# Anna Paula Kwossek

Ph.D. student in mathematics

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## Education and Academic Positions

**University of Mannheim, Institute of Mathematics** **Ph.D. position:** *Sep. 2021 - present*
supervision of Prof. David J. Prömel,
research focus: rough path theory, stochastic analysis, mathematical finance

**ETH Zürich, Department of Mathematics** **Research visit:** *Feb. 2024 - April 2024*
invited by Prof. Josef Teichmann, Stochastic Finance Group

**Heidelberg University** **M.Sc. Mathematics:** *Oct. 2018 - Aug. 2021*
*Multiple comparison adjustments in Bayesian clinical trial design*,
supervision of Prof. Enno Mammen, Prof. Annette Kopp-Schneider (German Cancer Research Center)

**Heidelberg University** **B.Sc. Mathematics:** *Oct. 2015 - Sept. 2018*
supervision of Prof. Enno Mammen

**Salem Kolleg, Überlingen** **Studium Generale:** *Sept. 2014 - July 2015*

**Gymnasium der St. Raphael-Schulen Heidelberg** **Abitur:** *May 2014*

## Working Experience

**German Cancer Research Center (DKFZ), Heidelberg:** *June 2020 - July 2021*
student assistant in the Division of Biostatistics, research topic: statistical methods for clinical trials, particularly in the Bayesian framework

**Heidelberg University:** *June 2020 - Aug. 2021*
student assistant in the Faculty Library of Mathematics and Computer Science

## Preprints

- Andreas Neuenkirch, Anna P. Kwossek, and David J. Prömel, 2024, *Functional differential equations driven by càdlàg rough paths*, `https://arxiv.org/abs/2403.17573`, submitted to Electronic Journal of Probability
- Andrew L. Allan, Anna P. Kwossek, Chong Liu, and David J. Prömel, 2023, *Pathwise convergence of the Euler scheme for rough and stochastic differential equations*, `https://arxiv.org/abs/2309.16489`, submitted to Annals of Applied Probability

## Work in Progress

- Andrew L. Allan, Anna P. Kwossek, Chong Liu, and David J. Prömel, *Pathwise stability of log-optimal portfolios*
- Anna P. Kwossek and David J. Prömel, *Universality of Neural SDEs*
- Jonas Blessing, Anna P. Kwossek, and Josef Teichmann, *A semigroup characterization of rough differential equations*

## Teaching

- Mathematical Finance, Teaching Assistant, University of Mannheim, Fall 2023,
- Mathematical Finance, Teaching Assistant, University of Mannheim, Fall 2022,
- Stochastic Calculus, Teaching Assistant, University of Mannheim, Fall 2021

## Talks

Pathwise stability analysis: Euler schemes and log-optimal portfolios

- 12th Bachelier World Congress of the Bachelier Finance Society, Rio de Janeiro, Brasil, July 2024

Pathwise convergence of the Euler scheme for rough and stochastic differential equations

- Oxford ETH Workshop, Zurich, Switzerland, April 2024,
- 16th Colloquium Bachelier on Financial Mathematics and Stochastic Calculus, Métabief, France, January 2024,
- 12th Austrian Stochastics Days, Klagenfurt, Austria, September 2023,
- Doktorand:innentreffen der Stochastik, Heidelberg, Germany, August 2023