## $\begin{array}{c} \text{MODEL BASED VS MODEL FREE SYNTHETIC DATA} \\ \text{GENERATORS} \end{array}$

## MARC SABATE VIDALES

The aim of this talk is to overview neural SDEs, which combine Neural Networks with risk models based on classic Stochastic Differential Equations. These models can be applied to find robust bounds for prices of derivatives and the corresponding hedging strategies or to simulate market scenarios needed for assessing risk profiles.

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