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Rama CONT is Professor of Mathematical Finance at the Oxford Mathematical Institute.

His research focuses on stochastic analysis, mathematical modelling in finance, mathematical foundations of data science and applications of machine learning in finance. His research in finance has focused on extreme market risks, systemic risk, liquidity risk and high-frequency modelling of limit order markets.

He received the Louis Bachelier Prize from the French Academy of Sciences in 2010 and was elected SIAM Fellow in 2017 for « contributions to stochastic analysis and mathematical modelling in finance ». In 2017 he received the Royal Society Award for Excellence in Interdisciplinary Research for his work on systemic risk modelling.

More about Prof. Dr. Rama Cont