

The public defence in order to obtain the PhD in Sciences  
degree of

**FELIX WOLF**

will be held on

**THURSDAY, JUNE 6<sup>TH</sup> 2024, AT 4:00 PM AT :**

Building NO, 9th Floor, Room 906, Plaine Campus  
Boulevard du Triomphe, 1050 Ixelles, Brussels

*(Click on the pictogram to view the Campus map)*



M. Felix WOLF will publicly present and defend an  
original thesis entitled:

« Stochastic models in xVA with applications to  
collateralisation and exposure simulation »



**Supervisors : Griselda DEELSTRA & Lech GRZELAK**