Model-Independent Finance, Optimal Transport and Skorokhod Embedding

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Model-independent pricing has grown into an independent field in Mathematical Finance during the last 15 years. A driving inspiration in this area has been the fruitful connection to the Skorokhod embedding problem. We discuss a more recent approach to model-independent pricing, based on a link to Monge-Kantorovich optimal transport. This transport-viewpoint also sheds new light on Skorokhod's classical problem.