

# MathFinance Conference 2018

The Quant Conference in Frankfurt, Germany



MathFinance, the quantitative finance advisory firm, will host the Frankfurt MathFinance Conference for the 18th year. Successfully running since 2000, this conference has evolved into one of the top quant events within the European Finance Community.

The conference is intended for practitioners in the areas of trading, quantitative or derivative research, risk and asset management, insurance as well as for academics studying or researching in the field of financial mathematics or finance in general.

With more than 100 attendees from industry and academia we provide an unparalleled networking opportunity.

With our unique mixture of world renowned speakers from both worlds we discuss a variety of cutting edge issues and research results from all different angles.

**Venue:**  
Frankfurt School of Finance & Management  
Adickesallee 32-34, 60322 Frankfurt am Main

*The Conference starts at 9 am on both days and ends at 6 pm. Registration and breakfast will begin at 7:30 am each day. Refreshments and lunch will be served. There is a cocktail reception on Monday followed by a conference dinner.*

## We have the following agenda for 2018:

- ▲ **Symposium** on Computational Finance hosted by Prof. Karel int' Hout (University of Antwerp)
- ▲ **Dr. Tomasz Bielecki** (Illinois Institute of Technology): tba
- ▲ **Dr. Jürgen Hakala** (Leonteq): tba
- ▲ **Prof. Jessica James** (Commerzbank): Cross Currency Basis – what drives it?
- ▲ **Dr. Christian Kappen** (d-fine): Approximating MVA along Low-Dimensional State Spaces
- ▲ **Bryan Liang** (Bloomberg): Volatility Modelling/Derivatives Pricing
- ▲ **Dr. Jacopo Mancin** (Barclays): Volatility Swaps: PDE Pricing Improvements for LSV Frameworks
- ▲ **Dr. William McGhee** (NatWest Markets): Machine Learning in Quantitative Finance
- ▲ **Bereshad Nonas** (Scope Ratings): Estimation of Hedge Fund Performance
- ▲ **Prof. Rolf Poulsen** (University of Copenhagen): How Accurately Did Markets Predict the GBP/USD Exchange Rate Around the Brexit Referendum?
- ▲ **Adil Reghai** (Natixis): The Fair Pricing under Local Stochastic Volatility
- ▲ **Artur Sepp** (Julius Bär): Applications of Machine Learning for Volatility Trading and Asset Allocation
- ▲ **Uwe Wystup** (MathFinance): FX Volatility 101 Exam

## Prices

**735€ + VAT**  
until 31st January 2018

**840€ + VAT**  
until 28th February 2018

**525 € + VAT**  
for Academics

**735€ + VAT pp.**  
Group Prices  
(3 or more with the same  
billing address)

**1.050€ + VAT**  
from 1st March 2018 onwards

We would like to thank our sponsors:

