

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 Karel in 't Hout (University of Antwerp):
 - ▲ **Lynn Boen** (University Antwerp / PhD Student): *Building and Calibrating Multivariate Sato Models with Linear Dependence*
 - ▲ **Andrea Fontanari** (TU Delft / PhD Student): *Bayesian Non-Parametric Approach to Joint and Last Survivor Annuities Pricing*
 - ▲ **Silke Glas** (University Ulm/ PhD Student): *Model Reduction Techniques for Finance*
 - ▲ **Luis Ortiz-Gracia** (University Barcelona): *Quantifying Credit Portfolio Losses under Multi-Factor Models*
 - ▲ **Klaus Spanderen** (Uniper): *Applications of the Heston Stochastic Local Volatility Model in Commodity Markets*
- ▲ **Tomasz Bielecki** (Illinois Institute of Technology): *A Dynamic Model of Central Counterparty Risk*
- ▲ **Peter Hahn** (Commerzbank): *Electronic FX Trading in 2018*
- ▲ **Jürgen Hakala** (Leonteq): *Machine Learning Applied to SLV Calibration*
- ▲ **Karl Hofmann** (Deloitte) / **Patrick Büchel** (Commerzbank): *An HJM-type stochastic spread Model – Theory and Implementation*
- ▲ **Jessica James** (Commerzbank): *Cross Currency Basis – what drives it?*
- ▲ **Christian Kappen** (d-fine): *Approximating MVA along Low-Dimensional State Spaces*
- ▲ **Bryan Liang** (Bloomberg): *Corridor Variance Swap Spread*
- ▲ **Jacopo Mancini** (Barclays): *Volatility Swaps: PDE Pricing Improvements for LSV Frameworks*
- ▲ **William McGhee** (NatWest Markets): *Machine Learning in Quantitative Finance*
- ▲ **Bereshad Nonas** (Scope Ratings): *Simulating Hedge Fund Strategies: Generalising Fund Performance*
- ▲ **Rolf Poulsen** (University of Copenhagen): *How Accurately Did Markets Predict the GBP/USD Exchange Rate Around the Brexit Referendum?*
- ▲ **Christoph Reisinger** (University of Oxford): *Efficient exposure computation by risk factor decomposition*
- ▲ **Adil Reghaï** (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

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Group Prices
(3 or more with the same
billing address)

1.050€ + VAT
from 1st March 2018 onwards

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