

MathFinance Conference 2018

The Quant Conference in Frankfurt, Germany

Agenda Day 1

- 07:45 am: Registration and Breakfast**
- 08:50 am: Uwe Wystup (MathFinance):**
Opening remarks
- 09:00 am: Mini Symposium on Computational Finance (arranged by Karel in 't Hout):**
- 09:10 am: Klaus Spanderen (Uniper):**
Application of the Heston Stochastic Local Volatility Model in Commodities Markets
- 09:45 am: Silke Glas (University of Ulm):**
Model Reduction Techniques for Finance
- 10:20 am: Tea & Coffee Break**
- 10:45 am: Lynn Boen (University of Antwerp):**
Building and Calibrating Multivariate Sato Models with Linear Dependence
- 11:20 am: Luis Ortiz-Gracia (Universitat de Barcelona School of Economics):**
Quantifying Credit Portfolio Losses under Multi-Factor Models
- 11:55 am: Andrea Fontanari (TU Delft):**
Non-Parametric Approach to Joint and Last Survivor Annuities Pricing
- 12:30 pm: Lunch**
- 13:45 pm: Tomasz Bielecki (Illinois Institute of Technology):**
A Dynamic Model of Central Counterparty Risk
- 14:30 pm: Bryan Liang (Bloomberg):**
Corridor Variance Swap Spread
- 15:00 pm: Signing Session for "Numerical Partial Differential Equations in Finance Explained" by Karel in 't Hout**
- Tea & Coffee Break**
- 15:45 pm: Peter Hahn (Commerzbank):**
Electronic FX Trading in 2018
- 16:30 pm: Christoph Reisinger (University of Oxford):**
Efficient Exposure Computation by Risk Factor Decomposition
- 17:15 pm: William A. McGhee (NatWest Markets):**
Machine Learning in Quantitative Finance
- 18:15 pm: City Walk**
- 19:00 pm: Fintegral Cocktail Reception followed by Conference Dinner**

16th
-
17th
April

Agenda Day 2

- 08:00 am: Registration and Breakfast**
- 08:50 am: Uwe Wystup (MathFinance):**
Opening remarks
- 09:00 am: Jürgen Hakala (Leonteq Securities AG):**
Machine Learning Applied to SLV Calibration
- 09:40 am: Adil Reghaï (Natixis):**
The Fair Pricing under Local Stochastic Volatility
- 10:15 am: Signing Session for the 2nd Edition of "FX Options and Structured Products" by Uwe Wystup**
- Tea & Coffee Break**
- 11:00 am: Bereshad Nonas (Scope Ratings AG):**
Simulating Hedge Fund Strategies: Generalising Fund Performance
- 11:45 am: Artur Sepp (Julius Bär):**
Applications of Machine Learning for Volatility Trading and Asset Allocation
- 12:30 pm: Lunch**
- 13:30 pm: Rolf Poulsen (University of Copenhagen):**
How Accurately Did Markets Predict the GBP/USD Exchange Rate Around the Brexit Referendum?
- 14:15 pm: Uwe Wystup (MathFinance):**
FX Vol Surface 101 Exam
- 15:00 pm: Karl Friedrich Hofmann (Deloitte) & Patrick Büchel (Commerzbank):**
An HJM-type stochastic spread Model – Theory and Implementation
- 15:30 pm: Tea & Coffee Break**
- 16:15 pm: Christian Kappen (d-fine):**
Approximating MVA along Low-Dimensional State Spaces
- 17:00 pm: Jessica James (Commerzbank):**
Cross Currency Basis – what drives it?
- 17:45 pm: Uwe Wystup (MathFinance):**
Closing remarks