

# MathFinance Conference 2019

The Quant Conference in Frankfurt, Germany



MathFinance, the quantitative finance advisory firm, will host the Frankfurt MathFinance Conference for the 19<sup>th</sup> 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 will begin at 8:00 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 2019:**

- ▲ **Symposium on Cryptocurrencies and Blockchain** hosted by Natalie Packham (Berlin School of Economics and Law) and Wolfgang Härdle (University of Berlin):
  - ▲ **Wolfgang Härdle** (University of Berlin): *Pricing Cryptocurrency Options: the Case of CRIX and Bitcoin*
  - ▲ **Junjie Hu** (University of Berlin): *Realized Volatility Forecasting of Cryptocurrencies*
  - ▲ **Alla Petukhina** (University of Berlin): *Portfolio Optimization with Modified CoVar in Cryptocurrency Market*
  - ▲ **Niels Wesselhöft** (University of Berlin): *The Growth-Optimal Portfolio for Cryptocurrencies*
- ▲ **Maximilian Mair** (Unicredit): Application of Machine Learning for Market Making
- ▲ **Jacopo Mancin** (Barclays): Volatility Swaps: PDE Pricing Improvements for LSV Frameworks
- ▲ **Thorsten Schmidt** (MathFinance): Statistical Arbitrage
- ▲ **Martin Simon** (Deka): Asset Price Bubbles: An Option-based Indicator
- ▲ **Uwe Wystup** (MathFinance): tba
- ▲ **Griselda Deelstra** (University of Brussels): tba
- ▲ **Karel in' t Hout** (University of Antwerp): Numerical Valuation of Bermudan Basket Options via Partial Differential Equations
- ▲ **Antoine Jacquier** (Imperial College London): VIX Options in Rough Volatility Models
- ▲ **Vadim Kanofyev** (Bloomberg): Machine Learning for Factor Investing
- ▲ **Ingo Mainert** (Allianz GI): tba

**Prices**

**735€ + VAT**  
until 25th January 2019

**840€ + VAT**  
until 21st February 2019

**525 € + VAT**  
for Academics

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

**1.050€ + VAT**  
from 22nd February 2019 onwards

We would like to thank our sponsors:



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