

MathFinance Conference 2019

The Quant Conference in Frankfurt, Germany



MathFinance, the quantitative finance advisory firm, will host the Frankfurt MathFinance Conference for the 19th 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*
- ▲ **Griselda Deelstra** (University of Brussels): Multivariate FX models with jumps: Triangles, Quantos and Implied Correlation
- ▲ **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
- ▲ **Adil Reghaï** (Natixis): SLV revisited
- ▲ **Panel Discussion on Trading Cryptocurrencies and its Derivatives – Current Challenges, Solutions, Hurdles** with **Frank Thole** (Wepex & GlocceX), **Adrian Marcu** (Resilience), **Burak Özgelen** (GlocceX), **Roger Wurzel** (The DLT Markets AG)
- ▲ **Vadim Kanofyev** (Bloomberg): Machine Learning for Factor Investing
- ▲ **Ingo Mainert** (Allianz GI): Current Challenges and Developments of the Investment Industry
- ▲ **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
- ▲ **Marcus Becker** (Deloitte): Arbitrage and Non-linear Taxes
- ▲ **Mark Beinker** (d-fine): Derivative pricing: A Pattern-Matching Problem?
- ▲ **Rolf Poulsen** (University of Copenhagen): The Fed Isn't Federal – And Other Odd Things in Finance
- ▲ **Daniel Oeltz** (Rivacon): Pailab – Audit, Revisioning and Analysis of Machine Learning in Finance
- ▲ **Uwe Wystup** (MathFinance): FX options Greeks Unlimited

Prices

840€ + VAT until 21st February 2019	735€ + VAT pp. Group Prices (3 or more)
1.050€ + VAT from 22nd February 2019 onwards	525 € + VAT for Academics

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