MATHFINANCE

20th MathFinance Quantitative Finance Conference

London Marriott Hotel Canary Wharf
22 Hertsmere Road, Canary Wharf
London E14 4ED

30th & 31st March 2020

Agenda Day 1

12:00 pm: Registration
12:30 pm: Lunch
13:45 pm: Dr. Uwe Wystup (MathFinance)
Opening remarks day 1
14:00 pm: TBA
14:30 pm: Dr. Jan Vecer (Charles University, Prague)
TBA
15:00 pm: Coffee Break
15:15 pm: Dr. Kay Pilz (Kinectic Mind)
Automated positions management: practical aspects in modelling, implementation and interpretation
15:45 pm: Dr. Vadim Kanofyev (Bloomberg)
Machine learning for Derivatives Pricing
16:15 pm: Dr. Jesper Andreasen (Saxo Bank)
Arbitrage Free Evolution of the Volatility Surface
16:45 pm: Dr. Jos Gheerardyn (Yields.io)
Model Risk and AI
17:15 pm: Dr. Thorsten Schmidt (MathFinance)
Estimation of Risk Measures with deep neural nets
17:45 pm: Dr. Uwe Wystup (MathFinance)
Ending remarks Day 1
18:00 pm: Drinks and Networking Event
20:00 pm: Day 1 concludes

PRICING

Academics & Students: EUR 750 p.p*
ACI members (worldwide): EUR 899 p.p.*
Group discount (4 or more): EUR 849 p.p.
Early bird: EUR 949 p.p. (valid until 1st March 2020)
Regular: EUR 1199 p.p.

***Kindly send us proof of your affiliation**

All invoices are exempt from VAT

Details and registration

Agenda Day 2

08:30 am: Registration
09:00 am: Dr. Uwe Wystup (MathFinance)
Opening remarks day 2
09:15 am: Dr. Katia Babbar (Oxford University)
TBA
09:45 am: Dr. Rolf Poulsen (University of Copenhagen)
A Tragedy of Errors and Other Tales of Innumeracy
10:15 am: Dr. Antonis Papapantoleon (National Technical University of Athens)
Model-free bounds for multi-asset options using option-implied information
10:45 am: Coffee break
11:00 am: Dr. Bruno Dupire(Bloomberg)
TBA
11:30 am: Dr. Martin Keller-Ressel (TU Dresden)
Semi-Static and Sparse Variance-Optimal Hedging
12:00 pm: Lunch
13:15 pm: Dr. Frédéric Bossens (MathFinance)
Introduction to MLV, benefits and comparison with SLV
13:45 pm: Panel 1: Latest trends in FX Options Market in Europe compared to Asia
Moderator: Adrian Marcu (Resilience)
Panelists: Fred Bossens (MathFinance)
Patrick Haberstock (Prime FX)
Carlo Acerbi (Pictet)
Mahesh Bulchandi (FinIQ)

14:30 pm: Dr. Adil Reghai (Natixis)
TBA
15:00 pm: Coffee Break
15:15 pm: Dr. Antione Jacquier (Imperial College)
Deep learning for rough volatility

15:45 pm: Panel 2: FX Derivatives pricing models in Europe, evolution of platforms
Moderator: Fred Bossens (MathFinance)
Panelists: Julien Lorenzi (Refinitiv)
Bruno Dupire (Bloomberg)
Andrew Crick (Nomura)
16:30 pm: TBA
17:00 pm: TBA
17:30 pm: Dr. Uwe Wystup (MathFinance):
Closing remarks