AGENDA 20th MathFinance conference

1st October 2020

All times in CET (Central European Time)

07:00 **Registration**

07:30 **Opening Remarks:** *Dr. Uwe Wystup, CEO, MathFinance*

07:45 **MLV Model:** *Dr.Frederic Bossens, MathFinance*

08:15 **Optimal Distributional Trading Gain: Generalizations of Merton's Portfolio Problem with Implications to Bayesian Statistics:** *Dr. Jan Vecer, Charles University, Prague*

08:45 **A Tragedy of Errors and Other Tales of Innumeracy:** *Dr Rolf Poulsen, University of Copenhagen*

09:15**: Break**

09:30 **Deep Learning for rough volatility:** *Dr Jack Jacquier, Imperial College*

10:00 **Arbitrage free evolution of the volatility surface**: *Dr. Jesper Andreasen, Head Quantitative Research, Saxo Bank*

10:30 **Fast and Fair LSV Pricing - Back to Basics***: Dr. Adil Reghai, Natixis*

11:00 **Model Risk and AI***: Dr. Jos Gheerardyn, Yields.io*

11:30: **Break**

11:45 **Automated position management: practical aspects in modelling, implementation and interpretation:** *Dr. Kay Pilz, CEO, Kinetic Mind*

12:15 **Correlation stress testing of stock and credit portfolio**s: *Dr. Natalie Packham, Berlin School of Economics and Law*

12:45 **Lunch break**

14:00 **Model-free bounds for multi-asset options using option-implied information and their exact computation:** *Dr. Antonis Papapantoleon*, *National Technical University of Athens*

14:30 **TBD:** *Dr Thorsten Schmidt, MathFinance*

15:00 Break

15:15 **Semi-Static and Sparse Variance-Optimal Hedging**: *Dr.Martin Keller-Ressel*, *Professor Stochastic Analysis, Technical University Dresden*

15:45 **Multi SLV and its deep-in-the-model parameters**: *Dr.Patrick Kuppinger, Head Quant Group, Bank Vontobel AG*

16:15 **Accuracy of Deep Learning in Calibrating HJM Forward Curves**: *Dr. Nils Detering, University of California, Santa Barbara*

16:45 **TBD**: *Dr. Bruno Dupire, Head of Quantitative Research, Bloomberg*

17:15 **Closing remarks:** *Dr. Uwe Wystup, CEO, MathFinance*