23rd MathFinance Conference
13 & 14 March 2023
AGENDA

DAY 1 – 13th March 2023

08:30 **Registration** (Morning Session Chair Martin Simon)

09:00 **Opening Remarks day 1:** *Uwe Wystup, MathFinance*

09:15 **Detecting Asset Price Bubbles using Deep Learning:** *Andrea Mazzon*, LMU Munich

09:50 **Physical Climate Risk Measurement: open-source solutions and challenges:** *Matthew Sandoe*, BNP Paribas

10:25 **Coffee Break**

10: 45 **Dealing with Multi-Currency Inventory Risk in FX Cash Markets:** *Alexander Barzykin*, HSBC and *Olivier Guéant*, Université Paris 1

11:30 **Do all Roads Lead to Paris?** *Martin Simon*, Frankfurt UAS / MathFinance

12:15 **Lunch Break** (Afternoon Session Chair Natalie Packham)

13:15 **Machine Learning for Option Pricing:** Bruno Dupire, Bloomberg

13:50 **Building an Exotics Market in Crypto:** *William McGhee*, University of Copenhagen / Immersive Finance

14:30 **Estimating Risk: LSTM vs. GARCH:** *Thorsten Schmidt, Uni Freiburg /* MathFinance

15:00 **Coffee Break**

15:30 **Predicting Stock Market Drawdowns using Polymodels:** *Thomas Barrau,* AXA

16:05 **TBA:** *Karl Hofmann*, Deloitte

17:05 **Uncle Herbert's Savings Plan with the 50% Bonus and the Legal Aftermath:** *Uwe Wystup,* MathFinance

18:00 **Ending Remarks day 1**: *Uwe Wystup*, MathFinance

18:15 **City Walk:** *Andreas Weber*, MathFinance

19:00 **Conference Gala Dinner:** Main Nizza

DAY 2 – 14th March 2023

08:30 **Registration** (Morning Session Chair Thorsten Schmidt)

09:00 **Opening Remarks day 2:** *Uwe Wystup, MathFinance*

09:05 **Machine Learning and Optimal Transport:** *Beatrice Acciaio*, ETH Zurich (awarded with the Louis Bachelier Prize 2022)

09:50 **TBA:** *Antoine Jacquier*, Imperial College London

10:30 **Coffee Break**

11:00 **Risk Factor Detection with Methods from Explainable ML:** *Nathalie Packham*, Berlin School of Economics and Law

11:30 TBC: **Finally: Traded OTC Derivatives Visualized:** *Wojciech Mucha***,** Enterprai

12:00 **Lunch Break** (Afternoon Session Chair Carsten Wehn)

13:15 **We Hold These Truths Not To Be Self-Evident :** *Rolf Poulsen*, University of Copenhagen

13:45 **Deep Reinforcement Learning for Portfolio Allocation**: *Eric Benhamou*, AI for alpha

14:30 **Iterative Bregman Approach for Monte Carlo Enhancement:** *Adil Reghai*, Abu Dhabi Investment Authority (ADIA)

15:15 **Coffee Break**

15:45 **More Market Data in the Cloud:** *Mauricio I. Gonzales*, BCC Group

16:15 **Ticking Away – The Cost of Time Passing:** *Jürgen Hakala*, Leonteq Securities AG (with a forward by Uwe Wystup)

16:45 **An Options-Based Approach to Test for the Existence of an Undeclared Exchange Rate Target Zone:** *Markus Hertrich*, Bundesbank

17:15 **Closing Remarks:** *Uwe Wystup*, MathFinance

Price: **EUR 1250 incl. German VAT**
All times in CET (Central European Time)
Venue: Frankfurt School of Finance & Management, Adickesallee 32-34, 60322 Frankfurt am Main

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