24th MathFinance Conference
19 & 20 September 2024

AGENDA

DAY 1 – 19th September 2024

10:30 **Registration** (Morning Session Chair Thorsten Schmidt)

10:50 **Opening Remarks day 1:** *Uwe Wystup,* MathFinance

11:00 **Climate Risk Revisited:** *Martin Simon,* Frankfurt University of Applied Sciences

11:30: **Deep Hedging with Model Embedding:** *Fabienne Schmid,* Rivacon

12:00 **Coffee Break**

12:30 **TBA:** *Bruno Dupire,* Bloomberg

13:00 **Lunch Break** (Afternoon Session Chair Natalie Packham)

14:00 **Smile Dynamics and Rough Volatility:** *Stefano De Marco*, Ecole Polytechnique

14:30 **Delta Least Squares Monte Carlo Pricing of American Options:** *Rolf Poulsen,* University of Copenhagen

15:00 **A Reproducing Kernel Hilbert Space approach to singular local stochastic volatility McKean-Vlasov models:** *Christian Bayer,* Weierstrass Institute

15:30 **Coffee Break**

16:00 **TBA:** *Johannes Prömel,* University of Mannheim

16:30 **More Market Data in the Cloud:** *Rittik Wystup*, BCC Group

17:00 **OTC Derivatives Trades Visualized:** *Wojciech Mucha*, Enterprai

17:30 **Ending Remarks day 1**: *Uwe Wystup*, MathFinance

17:45 **Castle / Museum tour**, *Olga und Nikolaus Kirsch-Puricelli*

19:00 **Conference Dinner**

Conference Venue: https://www.burg-reichenstein.com/

Price: EUR 1290 incl. German VAT
All times in CET (Central European Time)

DAY 2 – 20th September 2024

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

09:00 **Valuing Real Estate Portfolios with Machine Learning Using Geospatial and Macroeconomic Data:** *Natalie Packham & Sami Alkhoury ,* Berlin School of Economics and Law

09:30 **VIX SPX Calibration:** *Thorsten Schmidt,* University of Freiburg

10:00 **Learning extreme Expected Shortfall with neural networks, applications to crypto-markets:** *Emmanuel Gobet,* Ecole Polytechnique

10:30 **Modelling Climate Risk for Reinsurance***: Erik Vynckier***,** Foresters Friendly Society

11:00 **Coffee Break**

11:30 **TBA:** *Blanka Horvath,* University of Oxford

12:00 **A Market-Based Credit System as If Society Mattered :** *Christoph Becker*, Hochschule Darmstadt

12:15 **Panel: Electronic Trading and Platform Innovation**, *Stefan Hamberger*, Enrico Ferrante, Peter Hahn, Milind Kulkarni

13:00 **Lunch Break** (Afternoon Session)

14:15 **Exploiting the gap between implied and realized volatility:** *Eva Lütkebohmert-Holtz,* University of Freiburg

14:45 **Beyond Convexity***: Jessica James*, Commerzbank

15:45 **Coffee Break**

16:15 **TBA:** *Elre Oldewage, MathWorks*

16:45 **The Short Lira Put Option Investment Wealth or Trap of Price Spikes Causing Disastrous Losses:** *Uwe Wystup,* MathFinance

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

The 24th MathFinance Conference on Thursday+Friday 19-20 September will be held on Burg Reichenstein, a castle on the cultural world heritage middle Rhine valley, one hour from Frankfurt.
In the scenic environment participants can dive into quant topics without distraction, network with their peers, clients and friends in a relaxed atmosphere in the middle of vineyards.
The castle is owned and run by the Puricelli family and their descendants, hosting us in their ancient walls. An outdoor bowling alley can be used after dinner in the castle garden.
Many participants come earlier or decide to stay for the weekend. The castle has a limited number of rooms. For additional accommodation we work with the nh-hotel in Bingen