25th MathFinance Conference
18 & 19 September 2025
AGENDA

DAY 1 – 18th September 2025 (Coffee break from 10:00)

10:30 **Registration & Opening Remarks day 1:** *Uwe Wystup,* MathFinance

10:50 (Morning Session Chair Mini-Symposium on Energy Options Karel in't Hout)

11:00 **A Local Volatility Model for Commodity Forwards:** *Nils Detering,* Heinrich Heine University Düsseldorf

11:30: **Numerical Valuation of European Options under Two-Asset Infinite Activity Exponential Lévy Models:** *Massimiliano Moda, University of Antwerp*

12:00 **Numerical Methods for Solving PIDEs Arising in Swing Option Pricing under a Two-Factor Mean-Reverting Model with Jumps:** *Mustapha Regragui,* University of Ghent

12:30 **Power and Emissions Trading:** *Erik Vynckier*

13:00 **Photo Session & Lunch Break** (Afternoon Session Chair Jörg Behrens)

14:00 **Champion vs. Challenger - How to Deconstruct an AI Challenger Model to Validate Traditional Credit Scoring?** *Andree Heseler*, mex consulting

14:30 **Arbitrage-Free Encoder-Decoder Term Structure Models:** *Rolf Poulsen,* University of Copenhagen

15:00 **Blockchain in Securities Settlement: A German Perspective on the Status Quo:** *Benjamin Schaub,* Plutoneo

15:30 **Coffee Break**

16:00 **IFRS Dynamic Risk Management from a Quant Perspective:** *Dr. Karl F. Hofmann, CFA,* Deloitte

16:30 **Re-evaluating Short- and Long-Term Trend Factors in CTA Replication: A Bayesian Graphical Approach**: *Eric Benhamou*, AI for Alpha

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

17:30 **Solved After 2000 Years of Struggle: Just Intonation:** *Hans-Peter Deutsch*, Musical Tonality

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

19:00 **Reception and Conference Dinner**

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

DAY 2 – 19th September 2025

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

09:00 **Conformal Statistics-Informed Neural Emulators in Financial Risk Applications:** *Martin Simon,* Frankfurt University of Applied Sciences & MathFinance

09:30 **Affine Modelling in Term Structure Markets with Stochastic Discontinuities:** *Thorsten Schmidt,* University of Freiburg & MathFinance

10:00 **The Schrodinger Problem for the Local Volatility in Production:** *Adil Reghai,* Abu Dhabi Investment Authority

10:30 **Architectures for Regulated DLT Markets: A Deep Dive into Smart Contracts and Delivery vs. Payment:** *Bert Staufenbiel & Tim Meirer*, KfW Frankfurt

11:00 **Coffee Break**

11:30 **Market Data Meets Cloud Computing: Streamlining Complex Financial Calculations:** *Mauricio González and William Bierds*, bccg

12:00 **Structured OTC FX - Evolution of Platforms from Single-Dealer to Multi-Dealer:** *Milind Kulkarni & Nitish Bandle*, FinIQ

12:30 **On the Pricing of Double Barrier Options under Stochastic Volatility Models: Probabilistic Approach:** *Yerkin Kitapbayev, Khalifa University, UAE*

13:00 **Lunch Break** (Afternoon Session Chair Uwe Wystup)

14:15 **Path-dependent PDEs for Rough Volatility:** *Jack Jacquier,* Imperial College London

14:45 **Analysis of volatility strangles via Normalizing Volatility Transforms:** *Parviz Rakhmonov & Nathan Pariser*, Marex Solutions London

15:15 **Definitive – Refinitiv:** *Nicolas Woll*, London Stock Exchange

15:45 Coffee Break

16:15 **Optimal exit from Uniswap v3 and best expected return for a liquidity provider:** *Emmanuel Gobet*, Sorbonne Université, Paris

16:45 **Uninformative Portfolio Choice: Model-Free Asset Allocation:** *Jan Vecer,* Charles University Prague

17:15 **Some Financial Applications of the Functional Itô Calculus:** *Bruno Dupire,* Bloomberg

17:45 **Closing Remarks:** *Uwe Wystup*, MathFinance

All times in Central European Summer Time)