

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 ([online](#))
- 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 **Hybrid Computing:** *Bernd Ulmann*, anabrid
- 12:00 **Market Data Meets Cloud Computing: Streamlining Complex Financial Calculations:** *Mauricio González and William Bierds*, bccg
- 12:30 **Structured OTC FX - Evolution of Platforms from Single-Dealer to Multi-Dealer:** *Milind Kulkarni & Nitish Bandle*, FinIQ
- 13:00 **Lunch Break** (Afternoon Session Chair Uwe Wystup)
- 14:15 **On the Pricing of Double Barrier Options under Stochastic Volatility Models: Probabilistic Approach:** *Yerkin Kitapbayev*, Khalifa University, UAE
- 14:45 **Path-dependent PDEs for Rough Volatility:** *Jack Jacquier*, Imperial College London
- 15:15 **Analysis of volatility strangles via Normalizing Volatility Transforms:** *Parviz Rakhmonov & Nathan Pariser*, Marex Solutions London
- 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

MathFinance will make video and audio recordings during the event. By registering, the participant expressly agrees that MathFinance may make and publish recordings of his or her person.

All times in Central European Summer Time)

