

# 25<sup>th</sup> MathFinance Conference

## 18 & 19 September 2025

### AGENDA

#### **DAY 1 – 18<sup>th</sup> 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:** *Niels 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 – 19<sup>th</sup> 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 **Path-dependent PDEs for Rough Volatility:** *Jack Jacquier*, Imperial College London
- 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 **Practical Aspects of FX Option conventions for Traders:** *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

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)**

