



24th MathFinance Conference

19+20 September 2024

– Registration Open –

MathFinance hosts the annual conference which is tailored to the quantitative finance community acting again as the bridge between investment banking and academic research in mathematical finance.

Providing cutting-edge research and brand-new practical applications, the conference is intended for practitioners in the areas of trading, quantitative or derivative research, risk and asset management, insurance as well as for academics studying or researching in the field of financial mathematics.

This time we meet 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.

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

REGISTER NOW

This year the theme of the conference lies around **volatility modeling, derivatives pricing, climate finance, trading technology etc.** This year we are especially pleased to welcome very distinguished speakers from the quantitative finance world including (several quants of the year):

- **Stefano De Marco**, *Ecole Polytechnique*: Smile Dynamics and Rough Volatility
- **Erik Vynckier**, *Foresters Friendly Society*: Modelling Climate Risk for Reinsurance
- **Johannes Prömel**, *University of Mannheim*: Catch of the Day
- **Bruno Dupire**, *Bloomberg*: The Bruno Dupire Quant Talk
- **Blanka Horvath**, *University of Oxford*: TBA
- **Jessica James**, *Commerzbank*: Beyond Convexity
- **Fabienne Schmid**, *Rivacon*: Deep Hedging with Model Embedding
- **Christoph Becker**, *Hochschule Darmstadt*: A Market-Based Credit System as If Society Mattered
- **Nathalie Packham**, *Berlin School of Economics and Law*: Valuing Real Estate Portfolios with Machine Learning Using Geospatial and Macroeconomic Data
- **Thorsten Schmidt**, *MathFinance / Uni Freiburg*: VIX SPX Calibration
- **Eva Lütkebohmert-Holtz**, *University of Freiburg*: Exploiting the gap between implied and realized volatility
- **Wojciech Mucha**, *Enterprai*: OTC Derivatives Trades Visualized
- **Rolf Poulsen**, *University of Copenhagen*: Delta Least Squares Monte Carlo Pricing of American Options
- **Martin Simon**, *MathFinance AG/ Frankfurt UAS*: Climate Risk Revisited
- **Uwe Wystup**, *MathFinance AG*: The Short Lira Put Option Investment Wealth or Trap of Price Spikes Causing Disastrous Losses

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

A blend of world-renowned speakers ensures that a variety of topics and issues of immediate importance are covered. This event is a must for all quantitative finance professionals.

For updates on the **agenda** and **registration** please visit:

<https://www.mathfinance.com/events/24th-mathfinance-conference/>

We thank our supporting sponsors **Ai For Alpha**, **Deloitte**, **BCC Group** and our Media Partners **Wilmott**, **Springer**, **Financial Risk Hub**, **CEETA**, **AEFMA** and our affiliate partner **UAE FMA**.



New Publications

Uwe Wystup's new FX Column on Why are USD-JPY Risk Reversals always negative?

In Wilmott, July 2024

<https://wilmott.com/wilmott-magazine-july-2024-issue/>

Events

RIVACON Machine Learning Event

26 September 2024 - TechQuartier, Platz der Einheit 2, 60327 Frankfurt

<https://www.rivacon.com/aktuelles/>

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Diese E-Mail wurde an **{{contact.EMAIL}}** gesendet.

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