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:** *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 **TBA:** ***TBA,*** 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 **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 **Quantitative modelling of risks in Decentralized Finance:** *Emmanuel Gobet*, École Polytechnique, 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 durin… the event. By registering, the participant expressly agrees that MathFinance may make and publish recordi…

All times in Central European Summer Time)