26th MathFinance Conference
10 & 11 September 2026

AGENDA

DAY 1 – 10th September 2026 (Coffee break from 10:00)

10:30 **Registration & Opening Remarks day 1**
Uwe Wystup, MathFinance
10:50 Morning Session Chair: Karel in't Hout (Mini-Symposium on Energy Options)

11:00 **How to start a stochastic volatility process - Impact to mixing between local and stochastic volatility:** *Andreas Weber, MathFinance*
11:30: **Risk Culture and Stress Resilience:** *Natalie Packham and Sami Alkhoury*, Berlin School of Economics and Law
12:00 **Simulating Smooth Arbitrage-Free Option Surfaces:** *Hans Bühler and Blanka Horvath,* University of Oxford
12:30 **The Future of FX Trading:** *Jeremy Carvell,* 360T

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

14:00 **Automatic Deterministic Model Validation with AI,** *Jürgen Linde*, MathFinance
14:30 **TBA:** *Rolf Poulsen,* University of Copenhagen
15:00 **TBA:** *TBA, TBA*

15:30 **Coffee Break**

16:00 **TBA:** *Dr. Karl F. Hofmann, CFA,* Deloitte
16:30 **TBA**: *Eric Benhamou*, AI for Alpha
17:00 **OTC Derivatives Trades Visualized:** *Wojciech Mucha & Toru Tokoyoda,* Enterprai
17:30 **Collatz Conjecture:** *Hans-Peter Deutsch*, moved to 2027

18:00 **Ending Remarks day 1**: *Uwe Wystup*, MathFinance
19:00 **Reception and Conference Dinner**

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

DAY 2 – 11th September 2026

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

09:00 **TBA:** *Martin Simon,* Frankfurt University of Applied Sciences & MathFinance
09:30 **Less Guarantee, More Pension? Opportunities and Risks of the Pension Reform:** *Thorsten Schmidt,* University of Freiburg & MathFinance
10:00 **TBA:** *Adil Reghai,* Abu Dhabi Investment Authority **(online)**
10:30 **A Market-Making Algorithm for a Portfolio of European Style Equity Options:** *Vladimir Lucic*, Marex Solutions

11:00 **Coffee Break**

11:30 **The Quantamental Revolutions**: *Milind Sharma*, Quantz Capital Management
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 **Model Risk Management:** *Jörg Behrens, MRM Solutions*
14:45 **TBC:** *Christian Kahl,* Numerix
15:15 **TBA:** *Jürgen Hakala*, Leonteq

15:45 **Coffee Break**

16:15 **Rising fees in private health insurance based on a 3-point regression**: *Uwe Wystup*, MathFinance
16:45 **Uninformative Portfolio Choice: Updated Model-Free Asset Allocation:** *Jan Vecer,* Charles University Prague

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)