MATHFINANCE

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April 20, 2017 - Agenda Day 1

07:45 am: Registration and Breakfast

08:45 am: Prof. Dr. Uwe Wystup (Managing Director / MathFinance):
Opening remarks

09:00 am: Symposium on numerical methods:

Prof. Karel in't Hout (Professor of Mathematics and Computer Science / University of Antwerp):
Opening remarks

Prof. Dr. Kathrin Glau (Technical University of Munich):
Complexity reduction techniques for finance

Álvaro Leitao (Delft University of Technology):
On an efficient one and multiple time-step Monte Carlo simulation of the SABR model

Tea & Coffee Break

Maarten Wyns (University of Antwerp):
ADI finite difference schemes for the calibration of stochastic local volatility models: an adjoint method

Matthieu Mariapragassam (University of Oxford): Calibration of a four-factor hybrid local-stochastic volatility model with a new control variate particle method

Prof. Karel in't Hout (Professor of Mathematics and Computer Science / University of Antwerp):
Closing remarks

12:00 pm: Lunch

13:15 pm: Prof. Dr. Matthias Fengler (Professor of Econometrics / University of St. Gallen):
A discrete-time stochastic volatility model with Meixner innovations

14:00 pm: Dr. Frank Koster (Deka):
A universal pairwise local correlation model

14:45 pm: Prof. Dr. Frank Lehrbass (Professor of Risk Management / FOM):
Replacing VaR by ES - much ado about nothing?

15:15 pm: Tea & Coffee Break

16:00 pm: Dr. Roel Oomen (Global Co-Head of electronic FX spot trading / Deutsche Bank):
The practice of FX spot trading and competition amongst liquidity providers

16:45 pm: Dr. Wolfgang Scherer (Head of Model Validation Credit Trading / Commerzbank):
Quantum computing in finance: hype or hyperspeed?

17:30 pm: Dr. Manuel Wittke (Senior Manager / Deloitte) and **Dr. Mikhail Beketov** (Manager / Deloitte):
Robo Advisors: The algorithms behind the user screens

18:00 pm: Fintegral Cocktail Event

19:00 pm: City Walk

19:30 pm: Dinner

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April 21, 2017 - Agenda Day 2

08:00 am: Registration and Breakfast

08:45 am: Prof. Dr. Uwe Wystup (Managing Director / MathFinance):
Opening remarks

09:00 am: Dr. Christoph Burgard (Head of Risk Analytics for Global Markets / BAML):
The second quantization of banks

09:40 am: Mauricio I. González Evans (CEO / BCC Group International GmbH & Co. KG):
Cloud calculation service for the FX volatility smile

10:10 am: Tea & Coffee Break

10:50 am: Panel Discussion with Dr. Christoph Burgard (Head of Risk Analytics for Global Markets / BAML), **Dr. Wolfgang Gerhardt** (Speaker of the Management Board / Bank Vontobel Europe AG), **Prof. Dr. Martin Hellmich** (Managing Director / SCDM) and **Prof. Dr. Uwe Wystup** (Managing Director / MathFinance), **Chair: Tino Senge** (Head of Quantitative Analytics Europe + Global Head of QA Macro, Structured Products & Strategies / Barclays):
Recent challenges in derivatives technology

12:00 pm: Dr. Hans Bühler (Global Head of Equities and Investor Services Quantitative Research / JPMorgan):
Discrete local volatility

12:30 pm: Lunch

13:30 pm: Kris Wulteputte (Chief Risk Officer / State Street Bank International GmbH):
The future of quant in risk management

14:10 pm: Dr. Peter Schwendner (Senior Lecturer at the Institute for Wealth and Asset Management / ZHAW School of Management and Law):
Sovereign bond network dynamics

14:50 pm: Dr. Peter Quell (Head of Portfolio Analytics for Market/Credit Risk / DZBank):
Adaptive market risk measurement in the trading book

15:20 pm: Tea & Coffee Break

16:00 pm: Prof. Dr. Thorsten Schmidt (Professor for Mathematical Stochastics / University of Freiburg):
Unbiased estimation of risk measures

16:40 pm: Dr. Sebastian Schlenkrich (Manager Financial Engineering / d-fine):
Quasi-Gaussian model for model validation and pricing analysis

17:20 pm: Prof. Dr. Natalie Packham (Professor of Mathematics and Statistics / Berlin School of Economics and Law):
Current developments in model risk measurement

17:50 pm: Prof. Dr. Uwe Wystup (Managing Director / MathFinance):
Closing remarks: Turagapadabandha

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