MATHFINANCE

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MathFinance Conference 2019

The Quant Conference in Frankfurt, Germany

08th - 09th April

Agenda Day 1

08:00 am: Registration

08:50 am: Uwe Wystup (MathFinance):
Opening remarks

09:00 am: Thorsten Schmidt (MathFinance):
Statistical Arbitrage

09:40 am: Symposium on Cryptocurrencies and Blockchain (arranged by Natalie Packham and Wolfgang Härdle):

- **09:40 am: Wolfgang Härdle** (University of Berlin):
  Pricing Cryptocurrency options: the case of CRIX and Bitcoin
- **10:15 am: Tea & Coffee Break**
- **10:40 am: Alla Petukhina** (University of Berlin):
  Portfolio Optimization with Modified CoVar in Cryptocurrency Market
- **11:15 am: Niels Wesselhöft** (University of Berlin):
  The growth-optimal portfolio for Cryptocurrencies
- **11:50 am: Junjie Hu** (University of Berlin):
  Realized Volatility Forecasting of Cryptocurrencies

12:30 pm: Lunch

14:00 pm: Panel Discussion with Frank Thole (Wepex & Gloccex)**, Adrian Marcu** (Resilience)**, Burak Özgelen** (Gloccex)**, Roger Wurzel** (The DLT Markets AG)**, Wolfgang Härdle** (University of Berlin)**:**
Crypto currency exchanges and security token platforms - came to stay or only an entertaining hype?

15:05 pm: Martin Simon (Deka Investment GmbH):
Asset Price Bubbles: An Option-based Indicator

15:40 pm: Tea & Coffee Break

16:25 pm: Daniel Oeltz (Rivacon):
Pailab – audit, revisioning and analysis of machine learning in finance

17:00 pm: Marcus Becker (Deloitte):
Arbitrage and Non-linear Taxes

17:35 pm: Jörg Behrens (Fintegral):
More risk - more fun

17:45 pm: End of talks day 1

18:45 pm: Fintegral Cocktail reception followed by Conference Dinner at: https://www.erbgut-frankfurt.de

Agenda Day 2

08:15 am: Registration

09:00 am: Christian Kappen (d-fine):
Derivative Pricing: a Pattern-Matching Problem?

09:35 am: Adil Reghaï (Natixis):
SLV revisited

10:10 am: Maximilian Mair (Unicredit Bank AG):
Estimation of Volatility Surfaces via Functional Approximation and Machine Learning

10:40 am: Tea & Coffee Break

11:10 am: Karel in't Hout (University of Antwerp):
Numerical Valuation of Bermudan Basket Options via Partial Differential Equations

11:45 am: Jacopo Mancin (Barclays Capital):
Volatility Swaps: PDE Pricing Improvements for LSV frameworks

12:20 pm: Antoine Jacquier (Imperial College London):
VIX options in rough volatility models

13:00 pm: Lunch

14:10 pm: Ingo Mainert (Allianz Global Investors):
Keynote Speech on Current Challenges and Developments of the Investment Industry

14:45 pm: Vadim Kanofyev (Bloomberg L.P.):
Machine Learning for Factor Investing

15:20 pm: Uwe Wystup (MathFinance):
FX Options Greeks Unlimited

16:00 pm: Tea & Coffee Break

16:35 pm: Griselda Deelstra (Université libre de Bruxelles):
Mutivariate FX models with jumps: Triangles, Quantos and implied correlation

17:10 pm: Rolf Poulsen (University of Copenhagen):
The Fed Isn't Federal – And Other Odd Things in Finance

17:45 pm: Uwe Wystup (MathFinance):
Closing remarks