20th MathFinance Digital Conference
1 October 2020

AGENDA

All times in CET (Central European Time)

07:00 Registration

07:30 Opening Remarks:
Dr. Uwe Wystup, CEO, MathFinance AG

07:45 Mixed Local-Vol Model: As Simple a Stochastic-Local Vol Model as it Gets: *Dr. Frederic Bossens, ING*

08:15 Optimal Distributional Trading Gain: Generalizations of Merton's Portfolio Problem with Implications to Bayesian Statistics: *Dr. Jan Vecer, Charles University, Prague*

08:45 A Tragedy of Errors and Other Tales of Innumeracy: *Dr. Rolf Poulsen, University of Copenhagen*

09:15 Break

09:30 A Kernel-Free Particle Method: Smile Problem Resolved: *Dr. Aitor Mugurza, Head of Quantitative Modelling and Data Analysis, Synergis*

10:00 Break

10:10 Local Volatility in Multi Dimensions: *Dr. Jesper Andreasen, Head Quantitative Research, Saxo Bank*

10:40 Fast and Fair LSV Pricing - Back to Basics: *Dr. Adil Reghai, Natixis*

11:10 Differential Machine Learning: *Dr. Antoine Savine & Dr. Brian Huge*

11:40 Break

11:45 Automated Position Management: Practical Aspects in Modeling, Implementation and Interpretation: *Dr. Kay Pilz, CEO, Kinetic Mind*

12:15 Correlation Stress Testing of Stock and Credit Portfolios: *Dr. Natalie Packham, Berlin School of Economics and Law*

12:45 Lunch Break

14:00 Model-Free Bounds for Multi-Asset Options Using Option-Implied Information and their Exact Computation: *Dr. Antonis Papapantoleon*, *National Technical University of Athens*

14:30 The Valuation of Variable Annuities: *Dr. Thorsten Schmidt, MathFinance AG*

15:00 Break

15:15 Semi-Static and Sparse Variance-Optimal Hedging: *Dr. Martin Keller-Ressel, Professor Stochastic Analysis, Technical University Dresden*

15:45 Multi SLV and its Deep-in-the-Model Parameters: *Dr. Patrick Kuppinger, Head Quant Group, Bank Vontobel AG*

16:15 Accuracy of Deep Learning in Calibrating HJM Forward Curves: *Dr. Nils Detering, University of California, Santa Barbara*

16:45 TBD: *Dr. Bruno Dupire, Head of Quantitative Research, Bloomberg*

17:15 Closing Remarks
Dr. Uwe Wystup, CEO, MathFinance AG

MEDIA PARTNER   **AFFILIATE PARTNER**

Price: EUR 80.00

Registration Contact: conference@mathfinance.com