21st MathFinance Digital Conference 15 & 16 March 2021

AGENDA

DAY 1 – 15th March 2021

12:30 **Registration**

13:00 **Opening Remarks day 1:** *Dr. Uwe Wystup, MathFinance*

13:15 **Estimating Risk Measures in the Presence of Heteroscedasticity with LSTM**: *Dr. Thorsten Schmidt, MathFinance*

13:45 **Price Excursions: a Novel Approach to Dynamic Trading Strategies:** *Dr. Rama Cont, Mathematical Institute, University of Oxford*

14:15 **A Data-Driven Market Simulator for Small Data Environments:** *Dr. Blanka Horvath, Imperial College*

14:45 **Poly Parrot:** *Dr. Rolf Poulsen, University of Copenhagen*

15:15 **Coffee Break**

15:30 **Machine Learning and Option Pricing:** *Dr. Mario Dell'Era, Citibank*

16:00 **Martingale Modelling for the USDHKD Exchange Rate:** *Dr. Travis Fisher, Barclays*

16:30 **IBOR Transition: Looking Forward to Backward-Looking Rates:** *Dr. Fabio Mercurio, Bloomberg LP*

17:00 **Coffee Break**

17:15 **Implied Volatilities for Options on Backward-Looking Term Rates:** *Dr. Karl Hofmann, Financial Industry Risk & Regulation, Deloitte*

17:45 **Panel Discussion on IBOR Transition**: *Dr. Peter Woeste-Christensen, Director Consulting Practice, LPA (Moderator)*
Dr. Karl Hofmann, Financial Industry Risk & Regulation, Deloitte
Dr. Fabio Mercurio, Global head of Quantitative Analytics, Bloomberg LP
Ms. Paola Rensi, Director, Risk and Capital Analytics, ISDA
Dr. Joseph Wong, CEO, CCK Financial Solutions

18:30 **Ending Remarks day 1**: *Dr. Uwe Wystup, MathFinance*

Price: EUR 150 incl. German VAT
All times in CET (Central European Time)

DAY 2 – 16th March 2021

08:30 **Registration**

09:00 **Opening Remarks day 2:** *Dr. Uwe Wystup, MathFinance*

09:15 **Black Basket Analytics for Mid-Curves and Spread-Options:** *Dr. Alexandre Antonov, Danske Bank*

09:45 **Deep learning in finance: an empirical investigation:** *Dr. Antonis Papapantoleon*, *National Technical University of Athens*

10:15 **Risk, Cost and Reward of Computing Risk:** *Dr. Oskar Mencer and Erik Vynckier*

10: 45 **Coffee Break**

11:00 **American Option Pricing in a Tick -Calibration in a Click:** *Dr. Jesper Andreasen, Saxo Bank*

11: 45 **Consistent Recalibration Models and Deep Calibration (joint work with Matteo Gambara):** *Dr. Josef Teichmann, ETH Zurich*

12:15 **Lunch Break**

13:15 **Copula-Based Hedging of Cryptocurrencies:** *Dr. Natalie Packham, Berlin School of Economics and Law*

13:45 **A New Version of Roger Lee's Formula:** *Dr. Antoine Jack Jacquier, Imperial College London*

14:30 **Tools for Option Trading in a crazy world:** *Dr. Timothy Klassen , Vola Dynamics*

15:15 **Coffee Break**

15:30 **Quantitative Trading Strategies & Asset Pricing Using Machine Learning:** *Dr. Arun Verma, Bloomberg*

16:00 **Business meets quant, meets crypto:** *Dr. Jesper Toft, Global stability Unit*

16:30 **Developing FX Options Systematic Trading Strategies in Python:** *Saeed Ameen, Thalesians*

17:00 **Closing Remarks:** *Dr. Uwe Wystup, MathFinance*

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