22nd MathFinance Conference
21 & 22 March 2022

AGENDA

DAY 1 – 21st March 2022

08:30 **Registration** (Morning Session Chair Thorsten Schmidt)

09:00 **Opening Remarks day 1:** *Uwe Wystup, MathFinance*

09:15 **Model free Deep Hedging:** *Josef Teichmann*, ETH Zürich

09:50 **Asset Pricing under Transition Scenario Uncertainty:** *Peter Tankov,* ENSAE, Institut Polytechnique de Paris

10:25 **Coffee Break**

10: 45 **Quantum Computing for Finance:** *Antoine Jacquier*, Imperial College London

11:30 **Clustering Market Regimes using the Wasserstein Distance:** *Blanka Nora Horvath*, King's College London

12:15 **Lunch Break** (Afternoon Session Chair Karl F. Hofmann)

13:15 **Introducing a New Regime Change Indicator for Bitcoin:** *Torsten Langner*, Y8

13:50 **Exotic Payoffs in the DeFi World:** *Caroline Mauron*, OrBit Markets

14:30 **Crypto Markets - the Good, the Bad and the Quant's Field Lab:** *Nathalie Packham*, Berlin School of Economics and Law

15:00 **Coffee Break**

15:30 **New Springer Books for the Academic and the Practitioner:** *Mariana Khapko, Robert Jarrow, Thomas Barrau* (AXA), *and Agatha Murgoci*, (Ørsted)

16:05 **Quantitative Climate Stress Testing:** *Stefan Ebenfeld*, Deloitte

17:05 **Panel Discussion on Climate Finance**: *Stefan Bohlius* (d-fine), *Stefan Ebenfeld* (deloitte*), Eva Meyer* (BNP Paribas), *Hannah Helmke* (right. based on science), *Jan Köpper* (GLS Bank), *Martin Simon* (FUAS & MathFinance)

18:00 **Ending Remarks day 1**: *Dr. Uwe Wystup, MathFinance*

DAY 2 – 22nd March 2022

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

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

09:05 **Simulating Rough Volatility Models:** *Christian Bayer*, Weierstrass Institute Berlin

09:40 **Local Volatility from Rough Volatility:** *Stefano De Marco*, Ecole Polytechnique Paris

10:15 **AHEAD : Ad-Hoc Electronic Auction Design:** *Mathieu Rosenbaum,* Ecole Polytechnique Paris

10:45 **Coffee Break**

11:00 **Term Structure Modelling With Overnight Rates Beyond Stochastic Continuity:** *Thorsten Schmidt,* MathFinance

11:30 **Stable Differentiation of Monte Carlo Priced Options with Discontinuous Payoff:** *Bastian von Harrach*, Goethe University Frankfurt

12:00 **Lunch Break**

13:15 **Options & Futures Trading @ Eurex:** *Wolfgang Eholzer*, Eurex

13:45 **Operator Splitting Schemes for Pricing European and American Options under Two-Asset Jump-Diffusion Models:** *Karel in't Hout*, University of Antwerp

14:30 **Local Stochastic Volatility Saga - Episode III:** *Adil Reghai*, Natixis

15:15 **Coffee Break**

15:30 **Market Data Reimagined in the Cloud:** *Bill Bierds*, BCC Group

16:00 **Rough multi-factor volatility models for SPX and VIX options:** *Alex Pannier,* Imperial College

16:30 **Quantitative Finance Revisited:** Interview with *Paul Wilmott*

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

Price: EUR 180 incl. German VAT
All times in CET (Central European Time)

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