23rd MathFinance Conference
13 & 14 March 2023

AGENDA

DAY 1 – 13th March 2023

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

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

09:15 **Detecting Asset Price Bubbles using Deep Learning:** *Andrea Mazzon*, LMU Munich

09:50 **Physical Climate Risk Measurement: open-source solutions and challenges:** *Matthew Sandoe*, BNP Paribas

10:25 **Coffee Break**

10: 45 **Dealing with Multi-Currency Inventory Risk in FX Cash Markets:** *Alexander Barzykin*, HSBC and *Olivier Guéant*, Université Paris 1

11:30 **Do all Roads Lead to Paris?** *Martin Simon*, Frankfurt UAS / MathFinance

12:15 **Lunch Break** (Afternoon Session Chair Natalie Packham)

13:15 **Quantitative Trading Strategies and Asset Pricing using Alternative Data and Machine learning:** *Arun Verma,* Bloomberg

13:50 **Market-Maker Hard Exit Thresholds Strategy**: *Carlos Veiga*, Bank of America

14:30 **Predicting Stock Market Drawdowns using Polymodels:** *Thomas Barrau,* AXA

15:00 **Coffee Break**

15:30 **Measuring Climate Impact and Climate Risk and the Connection to the Probability of Default:** *Reka Janosik and Patrick Jahn, MSCI*

16:15 **Modeling of Clean Energy Markets and Valuation of PPAs:** *Merlin Rulff and Martin Schlüter*, Deloitte

17:05 **Finally: Real-time OTC Derivatives Positioning and Open Interest Shifts Visualized:** *Wojciech Mucha*, Enterprai

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

18:15 **City Walk:** *Andreas Weber*, MathFinance

19:00 **Conference Gala Dinner:** Main Nizza, Untermainkai 17, 60329 Frankfurt am Main

20:00 **Rittik Wystup: showcase of latest works and other records, ranging from electronica to downtempo and minimal**
Conference Venue: Frankfurt School of Finance & Management
Adickesallee 32-34, 60322 Frankfurt am Main

DAY 2 – 14th March 2023

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

09:00 **Quantifying Arbitrage:** *Beatrice Acciaio*, ETH Zurich (awarded with the Louis Bachelier Prize 2022)

09:40 16:25 **Ticking Away – The Cost of Time Passing:** *Jürgen Hakala*, Leonteq Securities (with a foreword by Uwe Wystup)

10:15 **Coffee Break**

10:35 **Risk Factor Detection with Methods from Explainable ML:** *Nathalie Packham*, Berlin School of Economics and Law

11:05 **Post-LIBOR Interest Rate Markets:** *Thorsten Schmidt,* Uni Freiburg / MathFinance

11:35 **Pricing the Market Impact of Credit Events in Corporate Bonds:** *Anmar Al-Wakil*, RavenPack

11:55 **AEFMA Panel: Digital Assets – Status Quo of German Banks:** *Christian Pfannkuchen*, 360T, *Bert Staufenbiel*, KFW, *Viktor Banh*, DekaBank

12:25 **Lunch Break** (Afternoon Session Chair Carsten Wehn)

13:25 **We Hold These Truths Not To Be Self-Evident :** *Rolf Poulsen*, University of Copenhagen

13:55 **Deep Reinforcement Learning for Portfolio Allocation**: *Eric Benhamou*, AI for alpha

14:40 **Iterative Bregman Approach for Monte Carlo Enhancement:** *Adil Reghai*, Abu Dhabi Investment Authority (ADIA)

15:25 **Coffee Break**

15:55 **Complex Event-Processing, Real-time Pricing and ad-hoc Signal Generation Using Bloomberg's b-pipe:** *Alexander González Evans*, BCC Group

16:25 **An Options-Based Approach to Test for the Existence of an Undeclared Exchange Rate Target Zone:** *Markus Hertrich*, Bundesbank

16:55 **Uncle Herbert's Savings Plan with the 50% Bonus and the Legal Aftermath:** *Uwe Wystup,* MathFinance

17:25 **Closing Remarks:** *Uwe Wystup*, MathFinance

Price: EUR 1250 incl. German VAT
All times in CET (Central European Time)

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