

MathFinance Conference

The Quant Conference in Frankfurt, Germany

20th
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21st
April

MathFinance, the quantitative finance advisory firm, will host the Frankfurt MathFinance Conference for the 17th year. Successfully running since 2000, this conference has evolved into one of the top quant events within the European Finance Community.

The conference is intended for practitioners in the areas of trading, quantitative or derivative research, risk and asset management, insurance as well as for academics studying or researching in the field of financial mathematics or finance in general.

With more than 100 attendees from industry and academia we provide an unparalleled networking opportunity.

With our unique mixture of world renowned speakers from both worlds we discuss a variety of cutting edge issues and research results from all different angles.

Venue:

**Frankfurt School
of Finance & Management**
Sonnemannstr. 9-11, 60314 Frankfurt

The Conference starts at 9 am on both days and ends at 6 pm. Registration and breakfast will begin at 7:30 am each day. Refreshments and lunch will be served. There is a cocktail reception on Thursday followed by a conference dinner.

We have the following agenda for 2017:

- ▲ **Dr. Hans Bühler** (JPMorgan): Discrete local volatility
- ▲ **Christoph Burgard** (BAML): The Second quantization of banks
- ▲ **Prof. Dr. Matthias Fengler** (University St. Gallen): A discrete-time stochastic volatility model with Meixner innovations
- ▲ **Dr. Frank Koster** (Deka): A universal pairwise local correlation model
- ▲ **Prof. Dr. Frank Lehrbass** (FOM): Replacing VaR by ES - much ado about nothing?
- ▲ **Dr. Roel Oomen** (Deutsche Bank): The practice of FX spot trading and competition amongst liquidity providers
- ▲ **Prof. Dr. Natalie Packham** (Berlin School of Economics and Law): Current developments in model risk measurement
- ▲ **Prof. Rolf Poulsen** (University of Copenhagen): How accurately did markets predict the GBP/USD exchange rate around the Brexit Referendum?
- ▲ **Dr. Peter Quell** (DZBank): Adaptive market risk measurement in the trading book
- ▲ **Dr. Wolfgang Scherer** (Commerzbank): Quantum computing in finance: hype or hyperspeed?
- ▲ **Dr. Sebastian Schlenkrich** (d-fine): Quasi-Gaussian model for model validation and pricing analysis
- ▲ **Prof. Dr. Thorsten Schmidt** (University of Freiburg): Unbiased estimation of risk measures
- ▲ **Dr. Peter Schwendner** (ZHAW School of Management and Law): Sovereign bond network dynamics
- ▲ **Dr. Manuel Wittke / Dr. Mikhail Beketov** (Deloitte): Robo advisors: the algorithms behind the user screens
- ▲ **Kris Wulteputte** (StateStreet): The future of quant in risk management
- ▲ **Panel with Christoph Burgard** (BAML), **Dr. Wolfgang Gerhardt** (Vontobel) and **Prof. Dr. Uwe Wystup** (MathFinance) on recent challenges in derivatives technology
- ▲ **Symposium on numerical methods** (organized by **Prof. Karel in 't Hout** / University of Antwerp):
 - ▲ Prof. Dr. Kathrin Glau (Technical University of Munich): Complexity reduction techniques for finance
 - ▲ Álvaro Leitao (University of Delft): On an efficient one and multiple time-step Monte Carlo simulation of the SABR model
 - ▲ Matthieu Mariapragassam (University of Oxford): Calibration of a four-factor hybrid local-stochastic volatility model with a new control variate particle method
 - ▲ Maarten Wyna (University of Antwerp): ADI finite difference schemes for the calibration of stochastic local volatility models: an adjoint method

Pricing

990€ + VAT
from 1st March 2017 onwards

693€ + VAT pp.
Group Prices
(3 or more from the same institution)

For further details visit: <https://mathfinance.com/events/conference.html> or contact us: conference@mathfinance.com