

24th MathFinance Conference

19 & 20 September 2024

AGENDA

DAY 1 – 19th September 2024

- 10:30 **Registration** (Morning Session Chair Thorsten Schmidt)
- 10:50 **Opening Remarks day 1:** *Uwe Wystup*, MathFinance
- 11:00 **Climate Risk Revisited:** *Martin Simon*, Frankfurt University of Applied Sciences
- 11:30: **Deep Hedging with Model Embedding:** *Fabienne Schmid*, Rivacon
- 12:00 **Coffee Break**
- 12:30 *Bruno Dupire*, Bloomberg
- 13:00 **Lunch Break** (Afternoon Session Chair Natalie Packham)
- 14:00 **Smile Dynamics and Rough Volatility:** *Stefano De Marco*, Ecole Polytechnique
- 14:30 **TBA:** TBA, TBA
- 15:00 **TBA:** *Christian Bayer*, Weierstrass Institute
- 15:30 **Coffee Break**
- 16:00 **A Market-Based Credit System As If Society Mattered :** *Christoph Becker*, Hochschule Darmstadt
- 16:30 **More Market Data in the Cloud:** *Rittik Wystup*, BCC Group
- 17:00 **OTC Derivatives Trades Visualized:** *Wojciech Mucha*, Enterprai
- 17:30 **Ending Remarks day 1:** *Uwe Wystup*, MathFinance
- 17:45 **Castle / Museum tour,** *Olga und Nikolaus Kirsch-Puricelli*
- 19:00 **Conference Dinner**

Conference Venue: <https://www.burg-reichenstein.com/>

Price: EUR 1290 incl. German VAT
All times in CET (Central European Time)

DAY 2 – 20th September 2024

- 08:30 **Registration** (Morning Session Chair Martin Simon)
- 09:00 **Valuing Real Estate Portfolios with Machine Learning Using Geospatial and Macroeconomic Data:** *Natalie Packham*, Berlin School of Economics and Law
- 09:30 **TBA:** *Thorsten Schmidt*, University of Freiburg
- 10:00 **Crypto Talk:** *Emmanuel Gobet*, Ecole Polytechnique
- 10:30 **Modelling Climate Risk for Reinsurance:** *Erik Vynckier*, Foresters Friendly Society
- 11:00 **Coffee Break**
- 11:30 **TBA:** TBA, TBA
- 12:15 **Panel: Electronic Trading and Platform Innovation,** *Stefan Hamberger, Enrico Ferrante, Peter Hahn, Milind Kulkarni*
- 13:00 **Lunch Break** (Afternoon Session Chair Carsten Wehn)
- 14:15 **Exploiting the gap between implied and realized volatility :** *Eva Lütkebohmert-Holtz*, University of Freiburg
- 14:45 **Beyond Convexity:** *Jessica James*, Commerzbank
- 15:45 **Coffee Break**
- 16:15 **The Short Lira Put Option Investment Wealth or Trap of Price Spikes Causing Disastrous Losses:** *Uwe Wystup*, MathFinance
- 16:45 **Closing Remarks:** *Uwe Wystup*, MathFinance

The 24th MathFinance Conference on Thursday+Friday 19-20 September will be held on Burg Reichenstein, a castle on the cultural world heritage middle Rhine valley, one hour from Frankfurt. In the scenic environment participants can dive into quant topics without distraction, network with their peers, clients and friends in a relaxed atmosphere in the middle of vineyards. The castle is owned and run by the Puricelli family and their descendants, hosting us in their ancient walls. An outdoor bowling alley can be used after dinner in the castle garden. Many participants come earlier or decide to stay for the weekend. The castle has a limited number of rooms. For additional accommodation we work with the nh-hotel in Bingen.

