24th MathFinance Conference
19 & 20 September 2024

AGENDA

DAY 1 – 19th September 2024 (Coffee break from 10:00)

10:30 **Registration** (Morning Session Chair Rolf Poulsen)

10:50 **Opening Remarks day 1:** *Uwe Wystup,* MathFinance

11:00 **Valuing Real Estate Portfolios with Machine Learning Using Geospatial and Macroeconomic Data:** *Natalie Packham & Sami Alkhoury ,* Berlin School of Economics and Law

11:30: **Deep Hedging with Model Embedding:** *Fabienne Schmid,* Rivacon

12:00 **A Model-Free Analysis of Optimal Portfolios:** *David Johannes Prömel,* University of Mannheim

12:30 **A Market Design for Multiple Securities and Minimal American Option Exercise:** *Bruno Dupire,* Bloomberg

13:00 **Photo Session & Lunch Break** (Afternoon Session Chair Natalie Packham)

14:00 **Smile Dynamics and Rough Volatility:** *Stefano De Marco*, Ecole Polytechnique

14:30 **Delta Least Squares Monte Carlo Pricing of American Options:** *Rolf Poulsen,* University of Copenhagen

15:00 **A Reproducing Kernel Hilbert Space Approach to Singular Local Stochastic Volatility McKean-Vlasov Models:** *Christian Bayer,* Weierstrass Institute

15:30 **Coffee Break**

16:00 **Derivatives on Crypto Underlyings:** *Steffen Härting,* Deloitte

16:30 **More Market Data in the Cloud:** *Rittik Wystup*, BCC Group

17:00 **OTC Derivatives Trades Visualized:** *Wojciech Mucha* **&** *Przemysław Klups,* Enterprai

17:30 **Ending Remarks day 1**: *Uwe Wystup*, MathFinance

17:45 **Castle / Museum tour**

19:00 **Reception**

19:30 **Conference Dinner**

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

All times in CET (Central European Time)

DAY 2 – 20th September 2024

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

09:00 **Climate Risk Revisited:** *Martin Simon,* Frankfurt University of Applied Sciences

09:30 **Dynamic calibration of uncertainty in affine models:** *Thorsten Schmidt,* University of Freiburg

10:00 **Learning extreme Expected Shortfall with Neural Networks, Applications to Crypto-Markets:** *Emmanuel Gobet,* Ecole Polytechnique

10:30 **Modelling Climate Risk for Reinsurance:** *Erik Vynckier***,** Foresters Friendly Society

11:00 **Coffee Break**

11:30 **Navigating Climate Finance: Software Solutions for Climate Risk Management:** *Elre Oldewage, MathWorks*

12:00 **Structured OTC FX - Evolution of Platforms from Single-Dealer to Multi-Dealer:** *Milind Kulkarni*, FinIQ

12:30 **The New Cutting-Edge Approach to FX Risk Management:** Enrico Ferrante, FX ALPHA consulting

13:00 **Lunch Break** (Afternoon Session Chair Uwe Wystup)

14:15 **Panel: Electronic Trading and Platform Innovation**, *Stefan Hamberger*, *Enrico Ferrante, Milind Kulkarni.* Moderator: Peter Hahn

14:45 **Fit For Purpose? A New Take on the Term Premium***:* *Jessica James*, Commerzbank (via WebEx)

15:45 **Coffee Break**

16:15 **The Deceptive Nature of Large Market-Based Financial Systems:** *Christoph Becker*, Hochschule Darmstadt

16:45 **Non-Adversarial Training of Neural SDEs with Signature Kernel Scores:** *Blanka Horvath,* University of Oxford

17:15 **The Short Lira Put Option Investment Wealth or Trap of Price Spikes Causing Disastrous Losses:** *Uwe Wystup,* MathFinance

17:45 **Closing Remarks:** *Uwe Wystup*, MathFinance

MathFinance will make video and audio recordings during the event. By registering, the participant expressly agrees that MathFinance may make and publish recordings of his or her person.