

24th MathFinance Conference

19+20 September 2024 – Registration ongoing

<https://www.mathfinance.com/events/24th-mathfinance-conference/>

More than 300 participants are already registered **online**, and space on the Reichenstein castle is limited.

MathFinance hosts the annual conference which is tailored to the quantitative finance community acting again as the bridge between investment banking and academic research in mathematical finance.

Providing cutting-edge research and brand-new practical applications, 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.

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

This year the theme of the conference lies around **volatility modeling, derivatives pricing, climate finance, trading technology** etc. This year we are especially pleased to welcome very distinguished speakers from the quantitative finance world including (several quants of the year):

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

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

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

Blanka Horvath, University of Oxford: Non-adversarial Training of Neural SDEs with Signature Kernel Scores

Jessica James, Commerzbank: Fit for purpose? A new take on the Term Premium

Enrico Ferrante, FX ALPHA Consulting: The New Cutting-Edge Approach to FX Risk Management

Fabienne Schmid, Rivacon: Deep Hedging with Model Embedding

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

Christoph Becker, Hochschule Darmstadt: A Market-Based Credit System as If Society Mattered

Nathalie Packham and Sami Alkhoury, Berlin School of Economics and Law: Valuing Real Estate Portfolios with Machine Learning Using Geospatial and Macroeconomic Data

Thorsten Schmidt, MathFinance / Uni Freiburg: VIX SPX Calibration

Milind Kulkarni, FinIQ: Trading Structured Products in Private Banking

Wojciech Mucha, Enterprai: OTC Derivatives Trades Visualized

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

Martin Simon, MathFinance / Frankfurt UAS: Climate Risk Revisited

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

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

Johannes Prömel, University of Mannheim: Catch of the Day

Panel: Electronic Trading and Platform Innovation, with Stefan Hamberger, Enrico Ferrante, Milind Kulkarni, moderated by Peter Hahn

This time we meet 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.

For updates on the **agenda** and **registration** please visit:

<https://www.mathfinance.com/events/24th-mathfinance-conference/>

Or mail us at conference@mathfinance.com.

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APRM Quant Marathon:

The APRM [Quant Marathon](#) is an advanced, online, instructor-led program on Data Science and Quantitative Finance. It bridges the most advanced techniques with industry best practices.

The Fall term begins on **September 23**. If you attend the Mathfinance Conference you are entitled to a 20% discount.

To register or learn more, contact information@arpm.co directly.



