

# 21<sup>st</sup> MathFinance Digital Conference

## 15 & 16 March 2021

## AGENDA

### DAY 1 – 15<sup>th</sup> March 2021

13:00 Registration

13:30 **Opening Remarks day 1:** *Dr. Uwe Wystup, CEO, MathFinance*

13:45 **Estimating Risk Measures in the Presence of Heteroscedasticity with LSTM:** *Dr. Thorsten Schmidt, MathFinance*

14:15 **TBD:** *Blanka Hovarth, Imperial College*

14:45 **Differential Machine Learning:** *Dr. Antoine Savine and Dr Brian Huge, Danske Bank*

15:15 **Coffee Break**

15:30 **Machine Learning and Option Pricing:** *Dr. Mario Dell’Era, Citibank*

16:00 **Martingale Modelling for the USDHKD Exchange Rate:** *Dr. Travis Fisher, Barclays*

16:30 **TBD:** *Dr. Rama Cont*

17:00 **IBOR Transition: Looking Forward to Backward-Looking Rates:**  
*Dr. Fabio Mercurio, Global head of Quantitative Analytics, Bloomberg LP*

17:30 **Panel Discussion/ Work Group on IBOR Transition:**

*Dr. Fabio Mercurio, Global head of Quantitative Analytics, Bloomberg LP*

*Ms. Paola Rensi, Director, Risk and Capital Analytics, ISDA*

*Dr. Joseph Wong, CEO, CCK Financial Solutions*

18:15 **Ending Remarks day 1:** *Dr. Uwe Wystup, CEO MathFinance*

### DAY 2 – 16<sup>th</sup> March 2021

08:30 Registration

09:00 **Opening Remarks day 2:** *Dr. Uwe Wystup, CEO, MathFinance*

09:15 **Black Basket Analytics for Mid-Curves and Spread-Options:**  
*Dr. Alexandre Vladimirovitch Antonov, Danske Bank*

09:45 **TBD:** *Dr. Josef Teichmann,*

10:15 **TBA:**

10:45 **Coffee Break**

11:00 **Arbitrage Free Evolution of the Volatility Surface:** *Dr. Jesper Andreasen, Head Quantitative Research, Saxo Bank*

11:45 **TBD:** *Dr. Antonis Papapantoleon, National Technical University of Athens*

12:15 **Lunch Break**

13:15 **TBA:**

13:45 **A New Version of Roger Lee’s Formula:** *Dr. Antoine Jack Jacquier, Imperial College London, Director of the MSc in Mathematics and Finance*

14:30 **TBD:** *Dr. Bruno Dupire, Boloomborg*

15:15 **Coffee Break**

15:30 **Developing FX Options Systematic Trading Strategies in Python:**  
*Dr. Saeed Ameen, Thalesians*

16:15 **TBD:** *Dr. Jesper Toft, Global stability Unit*

17:00 **Closing Remarks:** *Dr. Uwe Wystup, CEO, MathFinance*



**Price:** EUR 150 incl. German VAT

**All times in CET (Central European Time)**

**Registration Contact:** [conference@mathfinance.com](mailto:conference@mathfinance.com)