MATHFINANCE

Conference News

With only one week to go, we are excited to announce the details of the upcoming MathFinance Conference.

***The* Quant Conference in Germany**

Conference webpage

When: 21st and 22nd March 2016 (Monday and Tuesday)

Where: Frankfurt School of Finance & Management
(Auditorium) in Sonnemannstraße 9-11, 60314 Frankfurt am Main

Speakers:

Dr. Oliver Brockhaus, Senior Vice President, **MathFinance**
SLC – Stochastic Local Correlation

Bruno Dupire, Head of Quant Research, **Bloomberg**
Tradable Estimates of Historical Volatility

Dr. Yuri Greenfield, Head of Loan Portfolio Risk, **Deutsche Bank**
Credit Portfolio Optimisation under Idiosyncratic Bias

Dr. Jürgen Hakala, Managing Director, **Leonteq Securities**
Negative Interest-Rates – Coping with Unchartered Territory

Prof. Karel in 't Hout, Associate Professor, **University of Antwerpen**
ADI schemes for the numerical valuation of American-style options

Dr. Alexander Kabanov, Senior Risk Analyst, **Allianz**
Challenges of Managing Financial Risks in Life Insurance under Solvency II

Dr Jörg Kienitz, Director, **Deloitte**, Dr. Manuel Wittke, Senior Manager, **Deloitte**, Dr. Patrick Büchel, Head Counterparty Risk, **Commerzbank**
Advanced Exposure Modelling – Applications, FRTB-CVA and Validaiton

Dr. Mats Kjaer, Head of Quant XVA Analytics, **Bloomberg**
Multi-Currency Funding with all the Trimmings

Dr. Attilio Meucci, Chief Risk Officer, **KKR**
Dynamic Portfolio Management with views at Mutilple Horizons

Dr. Andreas Pfadler, Senior Consultant, **dfine**
Efficient CVA Sensitivities using Adjoint Algorithmic Differentiation

Dr. Dong Qu, Head of Quantitative Product Group, **Unicredit**
Searching for Simpler Interest Rate Smile Models

Adil Reghaï, Head of Quant Equities and Commodities, **Natixis**
Quantitative Finance : Back to Basics

Dr. Michèle Vanmaele, Professor, **University of Gent**
Discretisation of BSDEs Modelling Locally Risk-minimising Hedging Strategies

Dr. Uwe Wystup, Managing Director, **MathFinance**
Floans, Flaws and Flops

Registration is still ongoing at https://mathfinance.com/tickets.html

Do not miss this chance to participate in this premium quant event of the year. Get a chance to meet world-class speakers and network during the breaks, cocktail event and dinner.

We look forward to welcoming you in Frankfurt.

For all questions please send an email to info@mathfinance.com