



THE 18TH QUANTITATIVE FINANCE CONFERENCE

SPEAKERS

Jesper Andreasen (Kwant Daddy): Global Head Of Quantitative Research, Saxo Bank
Vladimir Piterbarg: MD, Head of Quantitative Analytics and Quantitative Development, NatWest Markets

Milena Imamovic-Tomasovic: Global Head of Product Valuation Methodologies and VCG Digital, Citi

Ioana Boier: Independent

Blanka Horvath: Technical University of Munich and The Munich Data Science Institute

Antoine Savine: Chief Quantitative Analyst, Danske Bank

Alexander Sokol: Executive Chairman and Head of Quant Research, Compatibl

Christoph Burgard: Head of Risk Analytics for Global Markets, Bank of America Merrill Lynch

Jon Gregory: Independent xVA Expert

Mariano Zeron: Head of Research and Development: MoCaX Intelligence

Alexandre Antonov: Chief Analyst, Danske Bank

Michael Pykhtin: Manager, Quantitative Risk, U.S. Federal Reserve Board

Brian Norsk Hüge: Senior Specialist Quant, Saxo Bank

Harsh Prasad: Vice President, Morgan Stanley

Katia Babbar: University of Oxford, Academic Visitor & QuantBright Consultant

Paul Bilokon: Founder, CEO, Thalesians & Senior Quantitative Consultant, BNP Paribas

Fabrizio Anfuso: Traded Risk Measurement, PRA, Bank of England

Artur Sepp: Head Systematic Solutions and Portfolio Construction, Sygnum Bank

Petter Kolm: Director of the Mathematics in Finance Master's Program and Clinical Professor, Courant Institute of Mathematical Sciences, New York University

Ryan Ferguson: Founder & CEO, Riskfuel

Jörg Kienitz: Finciraptor, AcadiaSoft, University of Wuppertal and Cape Town

Andrey Chirikhin: Head of Structured Credit QA, Barclays Investment Bank

Svetlana Borovkova: Head of Quantitative Modelling, Probability & Partners and Associate Professor, Vrije Universiteit Amsterdam

Julien Guyon: Senior Quant, Bloomberg L.P.

Sebastian Cassel: Head of Valuation Model Risk, BNP Paribas

Christian Fries: Head of Model Development, DZ Bank

Assad Bouayoun: XVA and Credit Derivative Quant, Daiwa Capital Markets

25% EARLY BIRD DISCOUNT
UNTIL 29TH JULY 2022

GROUP BOOKING OFFER
WHEN 2 COLLEAGUES ATTEND
THE 3RD GOES FREE!



SPONSORS



OVERVIEW



IMPORTANT NOTES

The Main Conference presentation files will be made available for download via a password protected website before the event.

Please print out each presentation if you wish to have hard copies before the conference and bring them with you.

Also, Wi-Fi access will be available at the conference venue to view presentations on laptops and mobile devices.

CONFERENCE BOOKING: DISCOUNT STRUCTURE

- When 2 colleagues attend the 3rd goes free!
- ~~Super Early Bird Discount: 30% until 24th June 2022~~
- Early Bird Discount: 25% until 29th July 2022
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REGISTER WITH CONFIDENCE

Your booking can be cancelled up to 14 days before, or switched to the virtual option if required.

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You will be able to receive up to **15 CPD points (15 hours of structured CPD)** for attending this event.

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PRE-CONFERENCE WORKSHOP DAY WEDNESDAY 19TH OCTOBER:

1. Introduction to Autoencoders and Autoencoder Market Models (AEMM)
by Alexander Sokol: Executive Chairman and Head of Quant Research, CompatibL
2. Understanding ESG & Climate Risk
by Navin Rauniar: Advisory Partner focusing on LIBOR, ESG, Climate Risk & TCFD, HSBC

The workshop day will be complimentary on a first come, first served basis.

MAIN CONFERENCE STREAMS

THURSDAY 20TH OCTOBER - DAY ONE:

- Volatility, Pricing & Modelling
- Machine Learning
- ESG & Risk / Regulations

FRIDAY 21ST OCTOBER - DAY TWO:

- Volatility, Pricing & Modelling
- Machine Learning
- Alt Data, Crypto & Decentralized Finance (DeFi)

As always, delegates are not restricted to attend single streams on the main conference. You have the opportunity to hop around the different streams and attend the presentations that benefit you the most.

CONFERENCE LOCATION:

Rixos Premium Dubrovnik
Liechtensteinov put 3
20000 Dubrovnik
Croatia

Tel: +385 20 200 000

Website: www.rixos.com/en/hotel-resort/rixos-premium-dubrovnik

PRE-CONFERENCE WORKSHOP 1: WEDNESDAY 19TH OCTOBER

INTRODUCTION TO AUTOENCODERS AND AUTOENCODER MARKET MODELS (AEMM) BY ALEXANDER SOKOL: EXECUTIVE CHAIRMAN AND HEAD OF QUANT RESEARCH, COMPATIBL

SESSION ONE - 13:30-15:00 | COFFEE BREAK - 15:00 TO 15:30 | SESSION TWO - 15:30-17:00 | Q&A 17:00-17:30

WORKSHOP PRESENTER



Alexander Sokol is the Founder, Executive Chairman, and Head of Quant Research at Compatibl, a trading and risk technology company. He is also the Co-Founder of Numerix, where he served as CTO from 1996 to 2003, and the Co-Founder of Duality Group, where he served as CTO from 2017 to 2020.

Alexander won the Quant of the Year Award in 2018 together with Leif Andersen and Michael Pykhtin, for their joint work revealing the true scale of the settlement gap risk that remains even in the presence of initial margin. Alexander's other notable research contributions include systemic wrong-way risk (with Michael Pykhtin, Risk Magazine), joint measure models, and the local price of risk (with John Hull and Alan White, Risk Magazine), and mean reversion skew (Risk Books, 2014).

Alexander earned his BA from the Moscow Institute of Physics and Technology at the age of 18, and a PhD from the L. D. Landau Institute for Theoretical Physics at the age of 22. He was the winner of the USSR Academy of Sciences Medal for Best Student Research of the Year in 1988.

WORKSHOP OUTLINE

Today, the performance of pre-trained machine learning models is comparable to some of the fastest numerical methods. Moreover, neural networks easily outperform classical regression techniques such as principal component analysis (PCA) in representing historical interest rate curve shapes and their evolution. They also have the potential to surpass classical curve basis methods such as the Nelson–Siegel (NS) basis and its extension, the Nelson–Siegel–Svensson (NSS) basis.

In this presentation, we focus on the architecture of VAEs and AEMMs, explain how they work, and provide hands-on examples.

VAE architecture:

- The roles of an encoder and a decoder
- Deliberately introducing uncertainty in a reconstruction
- The loss function and optimization loop
- Reconstruction and generation with a VAE

VAE for the yield curve:

- Curve representation
- Training on historical data
- One-hot encoding of currency
- VAE with a dimensional latent space
- VAE with a separable two-dimensional latent space
- VAE with a non-separable two-dimensional latent space
- Comparison to the NS and NSS bases

Hands-on examples in Python:

- VAE for handwritten digits from the MNIST dataset
- VAE for the yield curve

PRE-CONFERENCE WORKSHOP 2: WEDNESDAY 19TH OCTOBER

UNDERSTANDING ESG & CLIMATE RISK BY NAVIN RAUNIAR: ADVISORY PARTNER FOCUSING ON LIBOR, ESG, CLIMATE RISK & TCFD, HSBC

DAY SCHEDULE: 13:30 – 17:30

WORKSHOP PRESENTER



Navin is a Risk Director with 17 years' experience in advising the sell side on the delivery of prudential regulation such as IBOR Transition, FRTB, IRRBB, Basel III, CRR 2 and CRD V. Navin is currently leading the IBOR workstream for a Tier One bank.

Prior to this, he worked as a Senior Manager at a leading global advisory firm, where he led the analysis of the impact of the IBOR Transition on financial institutions. Additionally, Navin has spent 15 years in the industry working in global run-the-bank and change-the-bank roles for Credit Suisse, RBS, Commerzbank and JP Morgan across Front Office, Risk and Operations.

Navin is a steering committee member of the Professional Risk Managers Association where he represents the Risk Management industry on regulatory initiatives, mentoring of capital markets professionals, and a frequent speaker at banking & thought leadership events.

WORKSHOP OUTLINE

- Understanding the importance of ESG as pillar of the banking prudential framework
- Classification and assessment of ESG risks
- Analysis of the potential impact of the ESG risks
- How to integrate climate change in risk management and disclose it as for the TCFD recommendations.

COURSE OBJECTIVE

- Get a foundation of the ESG and climate change theory and more frequent applications
- Understanding the recommendations of the EBA and Task force on climate-related financial disclosures (TCFD).
- Understand the key categories of ESG risks and how to measure and report them

MAIN CONFERENCE DAY ONE – THURSDAY 20TH OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

MACHINE LEARNING STREAM

ESG STREAM

08:00 – 09:00 REGISTRATION AND MORNING WELCOME COFFEE

09:00 – 09:45

NEXT GENERATION LOCAL VOLATILITY

by Jesper Andreasen (Kwant Daddy):
Global Head Of Quantitative Research,
Saxo Bank

- New efficient and general approach for calibration of local volatility models by Monte-Carlo simulation
- Discrete methodology consistent with the Euler simulation scheme
- Extends to general stochastic local volatility
- Applications to options on volatility and multi dimensions.

09:45 – 10:30

INTRODUCING THE FACTOR HJM TERM STRUCTURE MODELING APPROACH

by Andrei Lyashenko: Head of Market Risk and Pricing Models, Quantitative Risk Management (QRM), Inc.

09:00 – 10:30

EXTENDED TALK: ALTERNATIVES TO DEEP NEURAL NETWORKS FOR FUNCTION APPROXIMATIONS IN FINANCE

by Vladimir Piterbarg: MD, Head of Quantitative Analytics and Quantitative Development at NatWest Markets and Alexandre Antonov: Chief Analyst, Danske Bank

09:00 – 09:45

CONNECTING ESG TO CLIMATE RISK, SUSTAINABLE FINANCING, CARBON MARKETS, AND NET ZERO

by Navin Rauniar: Advisory Partner focusing on LIBOR, ESG, Climate Risk & TCFD, HSBC

09:45 – 10:30

ESG MARKET RISK VALUATION AND MANAGEMENT

by Marco Bianchetti: Head of Internal Model Market Risk, Intesa Sanpaolo and Jorge Miguel Vegas: Senior Expert in Risk Analytics office, Market and Financial Risk Management, Intesa Sanpaolo

- Market and regulatory context
- ESG data sources and scores
- ESG market data and financial instruments
- Pricing of ESG-linked instruments
- Market and counterparty risk measurement
- C&E stress test

Abstract

In the last few years ESG (environmental, social and governance) related topics broke into the financial world. In particular, regulators issued a number of guidelines and expectations to include ESG risk in the business and risk management framework of financial institutions. In our work we show a possible implementation of ESG risk in a Bank's valuation and market risk management framework.

10:30 – 11:00 MORNING BREAK AND NETWORKING OPPORTUNITIES

MAIN CONFERENCE DAY ONE – THURSDAY 20TH OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

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11:00 – 11:45

SYSTEMATIZING BUYSIDE EQUITIES

by Milind Sharma: CEO, QuantZ / QMIT

MACHINE LEARNING STREAM

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11:00 – 11:45

TOPIC AND PRESENTER TO BE CONFIRMED

ESG STREAM

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11:00 – 11:45

NEW HORIZONS IN SURVIVAL ANALYSIS: MODELLING THE ELECTRIC VEHICLE TRANSITION.

by Jodie Humphreys: Director, Bank of America

We combine ideas from network theory and credit portfolio modelling to build an agent based model of the electric vehicle transition. The approach is geographically specific, with potential applications in climate risk modelling.

The talk would be readily comprehensible to anyone with a credit risk background, but represents an entirely new application of the modelling techniques.

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MAIN CONFERENCE DAY ONE – THURSDAY 20TH OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

11:45 – 12:30

VOLATILITY IS (MOSTLY) PATH-DEPENDENT

by Julien Guyon: Senior Quant, Bloomberg L.P.

We learn from data that volatility is mostly path-dependent: more than 90% of the variance of the implied volatility of equity indexes is explained endogenously by past index returns, and more than 70% for (noisy estimates of) future daily realized volatility. The path-dependency that we uncover is remarkably simple: a linear combination of a weighted sum of past daily returns and the square root of a weighted sum of past daily squared returns with different time-shifted power-law weights capturing both short and long memory. This suggests a simple continuous-time path-dependent volatility model that may be fed historical or risk-neutral parameters. The weights can be approximated by superpositions of exponential kernels to produce Markovian models. In particular, we propose a 4-factor Markovian PDV model which captures all the important stylized facts of volatility and produces remarkably realistic price and volatility paths and S&P 500 and VIX smiles.

MACHINE LEARNING STREAM

11:45 – 12:30

VARIATIONAL ENCODER-GENERATOR-DECODER (VEGD) MODELS FOR THE INTEREST RATES

by Alexander Sokol: Executive Chairman and Head of Quant Research, CompatibL

Abstract:

- We propose a variational encoder-generator-decoder (VEGD) model architecture in Q- and P-measure where:
 - Latent space geometry is discovered by pretraining VAE encoder and decoder to optimally represent historical interest rate curves, rather than rate increments
 - Probability distribution over the latent space is determined by the generator located between encoder and decoder
 - Curve and calibration constraints in Q-measure are applied as additional biases of the decoder
- VEGD model learns the optimal mapping of state variables to latent variables and latent space geometry directly from the data, without committing to an SDE
- The proposed architecture permits building a wide variety of models with desirable properties depending on the available calibration data, just like with traditional SDE-based models
- Examples of using VEGD architecture to build machine learning counterparts of short rate models, forward rate models, and curve factor models are provided

ESG STREAM

11:45 – 12:30

TOPIC TO BE CONFIRMED

by Peter Hafez: Chief Data Scientist, RavenPack

12:30 – 13:45 LUNCH

MAIN CONFERENCE DAY ONE – THURSDAY 20TH OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

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13:45 – 14:30

STOCHASTIC RECOVERY IN PRICING OF CREDIT REPACKS

by Andrey Chirikhin: Head of Structured Credit QA, Barclays Investment Bank

MACHINE LEARNING STREAM

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13:45 – 15:15

EXTENDED TALK: DIFFERENTIAL MACHINE LEARNING MASTERCLASS

by Antoine Savine: Chief Quantitative Analyst, Danske Bank and
Brian Norsk Høge: Senior Specialist Quant, Saxo Bank

Differential Machine Learning combines Adjoint Differentiation (AAD) and Machine Learning (ML) to resolve a variety of critical problems with financial Derivatives such as learning pricing and risk functions of complex instruments and trading books in real-time, or safely reduce the dimensionality of pricing and risk models. Applications include regulations like XVA or CCR, as well as forward-looking exotic risk or back-testing engines. This masterclass presents the key ideas, algorithms and results in a unified format. After a theoretical introduction of the rationale and principles, we will explore the practical implementation of the three main algorithms of the differential ML ecosystem: differential regression, differential PCA and differential deep learning. We will also present results in exotic pricing and risk management applications, as well as regulations like CVA, PRIIPS or FRTB, and conclude with a discussion of the future, deployment and extensions of these novel technologies.

RISK / REGULATIONS STREAM

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13:45 – 14:30

LOOKING BEYOND SA-CCR

by Michael Pykhtin: Manager, Quantitative Risk, U.S. Federal Reserve Board

- How can risk sensitivity of SA-CCR be improved beyond re-calibration?
 - Using internal risk factor sensitivities
 - Allowing multiple risk factors per trade
 - Calculating netting-set-level expected exposure for multiple time points
 - Incorporating margin agreement thresholds in a risk sensitive manner
- Designing a more risk sensitive non-model framework for EAD calculation
 - Setting up Gaussian dynamics for risk factors
 - Projecting spot trade market values into the future
 - Projecting spot risk factor sensitivities into the future
 - Deriving expected exposure for various margin arrangements
 - Projecting spot initial margin into the future
- Comparison with SA-CCR for simple examples
 - Single interest rate swap
 - Portfolio of a long-term cross-currency swap and a short-term FX forward

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15:15 – 15:45 AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

MAIN CONFERENCE DAY ONE – THURSDAY 20TH OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

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14:30 – 15:15

NEW DEVELOPMENTS IN DEEP PRICING

by Youssef Elouerkhaoui: Managing Director, Global Head of Credit and Commodities Quantitative Analysis, Citi

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15:45 – 16:30

DEEP HEDGING UNDER ROUGH VOLATILITY

by Blanka Horvath: Technical University of Munich and The Munich Data Science Institute

MACHINE LEARNING STREAM

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15:45 – 16:30

TOPIC TO BE CONFIRMED

by Ryan Ferguson: Founder & CEO, Riskfuel

RISK / REGULATIONS STREAM

.....
14:30 – 15:15

COLLATERALISED EXPOSURE

MODELLING: BRIDGING THE GAP RISK

by Fabrizio Anfuso: Traded Risk Measurement, PRA, Bank of England

Market-driven defaults, such as Archegos, pointed once more to the importance of Wrong Way Risk, concentration and leverage in shaping the tail of the credit loss distribution. In the following, Fabrizio Anfuso presents a minimal framework for the joint dynamics of the market risk factors, the trade and collateral portfolio and the overall balance sheet of the defaulting counterparty. Based on this, the author draws general conclusions, directly applicable to improve the risk sensitivity of existing exposure metrics, especially in the presence of concentration, leverage and excess collateral.

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15:45 – 16:30

SWAP RATE FALLBACK: UNREASONABLE EFFECTIVENESS OF APPROXIMATIONS AND ALTERNATIVES.

ABSTRACT

by Marc Henrard: Managing Partner muRisQ Advisory and Visiting Professor, University College London

Cash-settled swaptions with collateral discounting are impacted by the Swap Rate fallback mechanisms decided by working groups/ISDA. The legacy vanilla swaptions are becoming exotic products, as the mechanism is based on a non-linear transformation of the OIS swap rate, and generate convexity adjustments. It turns out that those two effects almost cancel each other and lead to almost vanilla products. We analyse those cancelling effects and the risk management impacts. Based on those insights, we propose an adjusted fallback mechanism that reduces further the exotic features and simplify further the risk management of the legacy book.

MAIN CONFERENCE DAY ONE – THURSDAY 20TH OCTOBER

16:30 – 16:40 **A TRIBUTE TO PETER CARR & MARCO AVELLANEDA**
by Jesper Andreasen

16:40 – 17:30 **QFC PANEL**

MODERATOR

- Alexander Sokol, Executive Chairman and Head of Quant Research, Compatibl

PANELLISTS

- Christoph Burgard: Head of Risk Analytics For Global Markets, Bank of America Merrill Lynch
- Ryan Ferguson: Founder & CEO, Riskfuel
- Peter Jaeckel: Independent financial mathematics and analytics consultant. OTC Analytics
- Blanka Horvath: Technical University of Munich and The Munich Data Science Institute

20:00 GALA DINNER

THE GALA DINNER IS COMPLIMENTARY FOR ALL CONFERENCE DELEGATES.

MAIN CONFERENCE DAY TWO – FRIDAY 21ST OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

MACHINE LEARNING STREAM

ALT DATA, CRYPTO & DECENTRALIZED FINANCE (DEFI) STREAM

08:30 – 09:00 MORNING WELCOME COFFEE

09:00 – 09:45

PORTFOLIO REPLICATION FOR VALUATION ADJUSTMENTS

by Milena Imamovic-Tomasovic: Global Head of Product Valuation Methodologies and VCG Digital, Citi

09:45 – 10:30

PRACTICAL QUANTUM COMPUTING IN FINANCE

by Assad Bouayoun: XVA and Credit Derivative Quant, Daiwa Capital Markets

- General considerations
 - General principles of quantum computing
 - Type of machines and algorithms
- HPC perspective
 - Mapping a financial problem to an algorithm
 - Mapping an algorithm to a particular infrastructure (distributed hardware)
 - Where could quantum computing fit? A concrete example
- Quant perspective
 - Portfolio optimisation
 - Reverse stress testing

09:00 – 09:45

EXPLAINABILITY OF LEARNING MODELS

by Harsh Prasad: Vice President, Morgan Stanley

09:45 – 10:30

TOPIC & PRESENTER TO BE CONFIRMED

09:00 – 09:45

AI, ALT DATA AND MACROECONOMIC FORECASTING

by Alexander Denev: Co-Founder, TurnLeaf Analytics | Lecturer in AI, University of Oxford

09:45 – 10:30

THE ROLE OF MEDIA SENTIMENT IN FACTOR INVESTING: ADDED VALUE OF ALTERNATIVE DATA

by Svetlana Borovkova: Head of Quantitative Modelling, Probability & Partners and Associate Professor, Vrije Universiteit Amsterdam

10:30 – 11:00 MORNING BREAK AND NETWORKING OPPORTUNITIES

MAIN CONFERENCE DAY TWO – FRIDAY 21ST OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

11:00 – 11:45

FAST PRICING USING TENSOR NETWORK METHODS

by Sebastian Cassel: Head of Valuation Model Risk, BNP Paribas

Abstract: Tensor network methods are generally useful for high-dimensional problems, can outperform Monte Carlo and (partially) break the quantum advantage associated with amplitude estimation. A framework of interpolation-based tensor networks will be presented and practical performance gains demonstrated for pricing.

11:45 – 12:30

CHEBYSHEV TENSORS AND MACHINE LEARNING IN THE COMPUTATION OF DYNAMIC SENSITIVITIES

by Mariano Zeron: Head of Research and Development: MoCaX Intelligence

- The computational cost of pricing in risk calculations
- Mathematical properties of Chebyshev Tensors
 - Convergence properties and its implications for pricing function approximation
- How to use Chebyshev Tensors in risk calculations
 - The problem of dimension
 - Different techniques to address the curse of dimensionality
- Chebyshev Tensors and the computation of dynamic sensitivities
 - The composition technique and Chebyshev Tensors in the computation of dynamic sensitivities
 - Numerical results for dynamic sensitivities and dynamic initial

MACHINE LEARNING STREAM

11:00 – 11:45

DEEP ORDER FLOW IMBALANCE: EXTRACTING ALPHA AT MULTIPLE HORIZONS FROM THE LIMIT ORDER BOOK

by Petter Kolm: Clinical Full Professor and Director of the M.S. in Mathematics in Finance Program, Courant Institute of Mathematical Sciences, New York University & Partner, CorePoint-Partners.com

11:45 – 12:30

SHALLOW VS. DEEP LEARNING

by Ioana Boier: Independent

ALT DATA, CRYPTO & DECENTRALIZED FINANCE (DEFI) STREAM

11:00 – 11:45

UNISWAP V3 AND BEYOND – MODELLING AUTOMATED MARKET MAKERS (AMMS)

by Katia Babbar: University of Oxford, Academic Visitor & Immersive Finance, Co-Founder

11:45 – 12:30

DERIVATIVES ON CRYPTO ASSETS IN DECENTRALIZED FINANCE (DEFI)

by Artur Sepp: Head Systematic Solutions and Portfolio Construction, Sygnum Bank

- Liquid crypto derivatives in DeFi
- Comparison with traditional finance: pricing by replication vs supply/demand pricing
- Examples of protocols and payoffs: perpetual swaps and futures, vanilla and inverse options, perpetual power futures, forward-starting straddles
- Quantitative approach for arbitrage-free valuation and replication of crypto derivatives

12:30 – 13:30 LUNCH

MAIN CONFERENCE DAY TWO – FRIDAY 21ST OCTOBER

VOLATILITY, PRICING & MODELLING STREAM

13:30 – 14:15

CONDITIONAL EXPECTATIONS: MODEL FREE, DATA DRIVEN, FAST (WITH APPLICATIONS TO PRICING AND HEDGING)

by Jörg Kienitz: Finciraptor, AcadiaSoft, University of Wuppertal and Cape Town

14:15 – 15:00

COUNTERPARTY RISK PRICING OF EXOTIC EQUITY PRODUCTS

Presenter to be announced

MACHINE LEARNING STREAM

13:30 – 14:15

LEVERAGING LARGE LANGUAGE MODELS TO EXTRACT ESG INFORMATION IN PRACTICE

by Robert Dargavel Smith: Lead Data Scientist, Clarity AI

14:15 – 15:00

USING MATRIX PRICING/ COLLABORATIVE FILTERING APPROACHES TO ILLIQUID INSTRUMENT PRICING / USE OF ML IN ILLIQUID INSTRUMENT PRICING

by Arun Verma: Quantitative Research Solutions, Bloomberg, LP

ALT DATA, CRYPTO & DECENTRALIZED FINANCE (DEFI) STREAM

13:30 – 14:15

MODELING IMPLIED VOLATILITY SURFACES OF CRYPTO OPTIONS

by Parviz Rakhmonov: Quantitative Analytics: Equity Hybrid Derivatives, Citibank

14:15 – 15:00

ALT DATA / CRYPTO & DEFI PANEL

• Moderator

Katia Babbar: University of Oxford, Academic Visitor & Immersive Finance, Co-Founder

Panelists

- Artur Sepp: Head Systematic Solutions and Portfolio Construction, Sygnum Bank
- Parviz Rakhmonov: Quantitative Analytics: Equity Hybrid Derivatives, Citibank
- Svetlana Borovkova: Head of Quantitative Modelling, Probability & Partners and Associate Professor, Vrije Universiteit Amsterdam

15:00 – 15:20 AFTERNOON BREAK AND NETWORKING OPPORTUNITIES

15:20 – 16:00

CLOSING PRESENTATION: MACHINE LEARNING IN FINANCE

by Paul Bilokon: Founder, CEO, Thalesians & Senior Quantitative Consultant, BNP Paribas

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www.riskfuel.com

Contact: Ryan Ferguson: rf@riskfuel.com

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THE 18TH QUANTITATIVE FINANCE CONFERENCE
RIXOS PREMIUM DUBROVNIK, CROATIA
19TH / 20TH / 21ST OCTOBER 2022

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