



**I**NTERNATIONAL  
**C**ONFERENCE ON  
**C**OMPUTATIONAL  
**F**INANCE

ICCF24

CWI, Amsterdam, the Netherlands  
April 2-5, 2024

## Welcome Message

Greetings to all participants of ICCF24. It is with great pleasure that we extend a warm welcome to each of you attending this year's conference in the CWI in Amsterdam. We are approximately 140 participants each day, which is great. For example, we counted 40 PhD students and 21 MSc students attending this week. Our agenda for the week is rich and diverse, featuring a lineup of eight invited lectures, a number of mini-symposia, and sessions with contributed presentations. Invited presentations are scheduled for 45 minutes (including questions), and they cover a range of current important topics in computational finance and financial mathematics. The presentations in the parallel sessions are scheduled 25 minutes, including some time for questions.

Additionally, we are excited to announce a special celebration in honour of "Peter Forsyth 70!" on Wednesday afternoon, complete with speeches, Peter's invited lecture, and an informal gathering with refreshments.

Key ICCF24 conference topics include:

- Numerical methods and machine learning in finance and risk management
- Optimal stochastic control, mean-field games, portfolio optimization
- ESG and climate risk
- Interest rate and volatility modelling
- Systemic risk and financial network analysis
- Quantum computing and finance
- Blockchain and decentralized finance

Thursday afternoon, our conference excursion will take us by boat through the charming canals of Amsterdam. We will commence the journey in groups by train from Amsterdam Science Park to Amsterdam Central Station, where our boats will embark. The scenic boat trip, lasting approximately 1.5 hours, will include onboard refreshments. We anticipate arriving at the conference dinner venue, Restaurant "Kop van Oost," around 6 PM, where we can enjoy an evening of shared meals and drinks. To conclude the conference, on Friday morning, from 11:00 to 12:30, we have scheduled a panel discussion on "New trends in academic finance, industrial finance, climate finance, and the role of machine learning and computational methods in industry."

The International Conferences on Computational Finance (ICCF) showcases the dynamic intersection of finance and mathematics, highlighting the ongoing collaboration between computational innovation and financial strategies. Celebrating a decade of existence, ICCF originated in 2014 in Greenwich, stemming from the European research network "ITN-STRIKE," led by prof. Matthias Ehrhardt, focusing on computations, financial mathematics, and practice. This inaugural event laid the groundwork for discussions on the potential benefits of merging financial research questions with advanced computational methods. Since its inception, ICCF has evolved, with conferences in Lisbon (2017), A Coruna (2019), and a return in 2022 in Wuppertal, Germany, marking the fourth instalment. The current ICCF conference in 2024, organized by Utrecht University, unfolds at the Centrum Wiskunde Informatica (CWI) in Amsterdam, renowned for its contributions to mathematical and computational research. We look forward to an enriching and collaborative experience throughout the conference.

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We thank our ICCF24 sponsors for their generous support!



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## ICCF24 Conference Program

### Tuesday, April 2nd

Start 8:30 AM: Registration (in Amsterdam's Science Park Congress Centre)

#### Morning:

9:00 : **Turing Room:** Welcome (*chair: Kees Oosterlee*)

9:15 – 10:00: **Turing Room:** Plenary 1: Emmanuel Gobet (*Palaiseau cedex, France*): "Quantitative modelling and analysis of the Automated Market Maker Uniswap"

10:00 – 10:45: **Turing Room:** Plenary 2: Alvaro Leitao Rodriguez (*U. Oberta de Catalunya, Spain*): "Quantum computing for computational finance: overview, challenges, opportunities"

10:45 – 11:15: Break, coffee

11:15 – 12:55: Mini-symposium session 1 (4 presentations), 4 rooms

**Turing Room:** Computational and statistical methods for extremes in finance (*chair: Stéphane Girard*)

- **Michaël Allouche** (Kaiko, France) "Learning of extreme Expected Shortfall with neural networks. Application to cryptocurrency data"
- **Yi He** (Amsterdam, Netherlands) "Detecting spurious factor models"
- **Jean Pachebat** (Ecole Polytechnique, France) "Simulation of multivariate extreme events with generative models"
- **Chen Zhou** (Rotterdam, Netherlands) "Estimating probabilities of multivariate failure sets based on pairwise tail dependence coefficients"

**Euler Room:** Algorithmic trading and market microstructures (*chair: Shuaiqiang Liu*)

- **Fenghui Yu** (*Delft, Netherlands*): "Execution probabilities in a limit order book with stochastic order flows"
- **Peng Guo** (*Peking U., China*): "Optimal execution with relative entropy, a Schrödinger bridge approach"
- **Xue Cheng** (*Peking, China*): "Optimal execution subject to reservation strategies"
- **Shuaiqiang Liu** (*Delft & ING Bank, Netherlands*): "A generative deep learning model for volatility surfaces implied in the market"

**Hypatia Room:** Computational Finance I (*chair: Carlos Vazquez Cendon*)

- **Thomas Kruse** (*Wuppertal, Germany*): "Multilevel Picard iteration for high-dimensional semilinear parabolic PDEs"
- **Long Teng** (*Wuppertal, Germany*): "A regression-based approach to solve high-dimensional nonlinear pricing BSDEs"
- **Christina Christara** (*Toronto, Canada*): "Analysis of high-order time stepping schemes for parabolic PDEs with nonsmooth initial conditions"
- **Martyna Zdeb** (*Wroclaw, Poland*): "Modelling and pricing of multi-region catastrophe bonds"

**Ada Room:** PDE methods in Finance (chairs: Karel in 't Hout, Michèle Vanmaele)

- **Fabien Le Floc'h** (Calypso, Paris, France): "Instabilities in super time-stepping schemes"
- **Luis Ortiz Gracia** (U. Barcelona, Spain): "Climate-related default probability"
- **Karel in 't Hout** (U. Antwerp, Belgium): "On the approximation of Greeks for American-style options"
- **Xian-Ming Gu** (Chengdu, China, and Utrecht, NL): "A parallel-in-time iterative method for American option pricing"

13:00 – 14:00 Lunch

**Afternoon:**

14:00 – 15:40: Mini-symposia session 2 (4 presentations), 4 rooms

**Turing Room:** Machine Learning methods in Finance I (chair: Jasper Rou)

- **Costas Smaragdakis** (Univ. Samos, Greece): "A deep implicit-explicit minimizing movement method for option pricing in jump-diffusion models"
- **Silvia Lavagnini** (BI Norwegian Business School, Norway): "Deep quadratic hedging"
- **Alessandro Gnoatto** (U. Verona, Italy): "A Deep solver for BSDEs with jumps"
- **Yannick Limmer** (University of Oxford, UK): "Robust hedging GANs"

**Euler Room:** Recent advances in transform (Fourier/Laplace) methods for computational finance and insurance, part I (chair: Chiheb Ben Hammouda)

- **Sergio Pulido** (Paris-Saclay, France): "Affine Volterra processes with jumps"
- **Michael Samet** (RWTH Aachen, Germany): "Optimal damping and hierarchical adaptive quadrature for efficient Fourier pricing of multi-asset options"
- **Xiaoyu Shen** (FF Quant Advisory, Netherlands): "A cosine tensor network for XVA calculations"
- **Evgenii Vladimirov** (Rotterdam, Netherlands): "iCOS: Option-implied COS method"

**Hypatia Room:** Financial Modeling (chair: Griselda Deelstra)

- **Griselda Deelstra** (ULB, Brussels, Belgium): "Consistent asset modelling with randomness in the coefficients and switches between regimes"
- **Donatien Hainaut** (U. Louvain-la-Neuve, Belgium): "A mutually exciting rough jump-diffusion for financial modelling"
- **Edouard Motte** (U. Louvain-la-Neuve, Belgium): "Partial hedging in rough volatility models"
- **Iñigo Arregui** (U. A Coruña, Spain): "Models and numerical methods for XVA pricing under mean reversion spreads in a multicurrency framework"

**Ada Room:** Optimization and pricing in finance and actuarial science (chair: Maria do Rosário Grossinho)

- **Ying Ni** (Mälardalens U., Västerås, Sweden): "X Hedging: An explainable artificial intelligence hedging framework"
- **Anthony Britto** (Karlsruhe Institute of Technology, Germany): "Some practical considerations for regression methods for stochastic control problems involving utility functions"

- **Manuel Guerra** (*ISEG & Management Universidade de Lisboa, Portugal*): “Optimal reinsurance under the Parisian ruin criterion”
- **Carlos Oliveira** (*Norwegian U. Science and Technology, Norway*): “How to manage the occurrence of adverse events: adopting risk mitigation measures or exiting?”

15:40 – 16:00: Coffee/tea break

*Chair: Antonis Papantoleon*

16:00 – 16:45: **Turing Room: Plenary 3: Christian Bayer** (*WIAS, Berlin, Germany*): “Primal and dual optimal stopping with signatures”

16:50 – 18:05: Contributed talks 1 (3 presentations), 3 rooms

**Turing Room: Stochastic volatility models** (*chair Iñigo Arregui*)

- **Wei Xu** (*Toronto, Canada*): “VIX option pricing for nonparameter Heston stochastic local volatility model”
- **Stefano De Marco** (*Ecole polytechnique, Palaiseau Cedex, France*): “Evaluating skew-stickiness under stochastic and rough volatility”
- **Sarath Kumar Jayaraman** (*Calgary, Canada*): “A general option pricing framework for affine fractionally integrated models”

**Euler Room: Jump processes** (*chair: Alvaro Leitao Rodriguez*)

- **Josep Vives** (*U. Barcelona, Spain*): “Approximate option pricing under jump-diffusion stochastic volatility models based on a Hull and White type formula”
- **Ruben Bosch** (*ING Bank, Amsterdam, NL*): “Improved VaR/ES backtesting by using self-exciting point processes”
- **Burcu Aydogan** (*RWTH Aachen, Germany*): “Optimal investment strategies under the relative performance in jump-diffusion markets”

**Hypatia Room: Calibration** (*chair: Emmanuel Gobet*)

- **Bouazza Saadeddine** (*Crédit Agricole, France*): “Fast calibration using complex-step Sobolev training”
- **Guido Gazzani** (*Ecole des Ponts ParisTech, Marne la Vallée, France*): “Pricing and calibration of path-dependent volatility models”
- **Maria Olympia Tsianni** (*Oxford U., UK*): “Convergence of the Euler–Maruyama particle scheme for a regularised McKean–Vlasov equation arising from the calibration of local-stochastic volatility models”

## **Wednesday, April 3rd**

### **Morning:**

*Chair morning session: Matthias Ehrhardt*

9:00 – 9:45 : **Turing Room: Plenary 4: Roxana Dumitrescu** (*King's College, London, UK*): “The

linear programming formulation for control/stopping mean-field games: theoretical and numerical aspects”

9:45 – 10:30: **Turing Room:** Plenary 5: Lech Grzelak (Utrecht U. and Rabobank, NL): “Beyond affine models: On inclusion of random parameters in pricing models”

10:30 – 11:00: Coffee break

11:00 – 12:40: Mini-symposia session 3 (4 presentations), 3 rooms

**Turing Room:** Stochastic Optimal Control Problems: New algorithms and new applications  
(chair: Yuying Li)

- **Margaret Insley (U. Waterloo, Canada):** “Environmental bonds and public liability for resource extraction site cleanup”
- **Zhipeng Huang (Utrecht, NL):** “Convergence of the deep BSDE method for a coupled FBSDE system”
- **Christoph Reisinger (Oxford U., UK):** “K-nearest-neighbor resampling for off-policy evaluation with applications to trade execution and market making”
- **Yuying Li (U. Waterloo, Canada):** “Optimal allocation under constraints using NN without dynamic programming”

**Euler Room:** Recent advances in transform (Fourier/Laplace) methods for computational finance and insurance, part II (chair: Antonis Papapantoleon)

- **Laura Ballotta (Bayes, London, UK):** “Time changes, Fourier transforms and the joint calibration to the S&P500/VIX smiles”
- **Chiheb Ben Hammouda (Utrecht, NL):** “Empowering Fourier-based pricing methods through quasi-Monte Carlo and domain transformation techniques”
- **Gero Junike (Oldenburg, Germany):** “The multidimensional COS method for option pricing.”
- **Fang Fang (Delft and FF Quant, NL):** “A cosine tensor network for pricing European, barrier and Bermudan options under rough Heston’s model”

**Hypatia Room:** Computational Finance II (chair: Kristian Debrabant)

- **Michal Wronka (Wroclaw, Poland):** “Modelling of interest rate volatilities with GARCH processes”
- **Lyuben Valkov (Ruse, Bulgaria):** “Numerical solution of volatility recovery problems in option pricing”
- **Slavi Georgiev (Ruse, Bulgaria):** “Computational recovery of the time-dependent volatility of volatility in the Heston model”
- **Anna Clevenhaus (Wuppertal, Germany):** “A gradient-based calibration of the Heston model on real life data”
- 12:45 – 13:30 Lunch

**Afternoon:**

Chair: Christoph Reisinger

13:45 – 14:30: [Turing Room: Plenary 6: Blanka Horvath \(Oxford U., UK\): “Pathwise methods and generative models for pricing and trading”](#)

14:30 – 14:45: Coffee/tea break

14:45 – 16:15: [Turing Room: Festivity Peter Forsyth’s age 70! \(chair Kees Oosterlee\)](#)

Chair: Christoph Reisinger

16:30 – 17:15: [Turing Room: Plenary 7: Peter Forsyth \(U. Waterloo, Canada\): “Decumulation of retirement savings: Are modern tontines the solution?”](#)

Followed by drinks, celebration party 17:30-19:00

## Thursday, April 4th

### Morning:

Chair morning session: Pasquale Cirillo

9:00 – 9:45 : [Turing Room: Plenary 8: Irene Monasterolo \(Utrecht U., NL\): “Climate credit risk and corporate valuation”](#)

9:45 – 10:00: Coffee break

10:00 – 11:40: Mini-symposia session 4 (4 presentations), 4 rooms

[Turing Room: Machine Learning methods in Finance II \(chair: Costas Smaragdakis\)](#)

- **Jasper Rou (Delft U., NL): “Deep gradient flow methods for option pricing in diffusion models”**
- **Ruben Wiedemann (Imperial College London, UK): “Neural operators for implied volatility smoothing”**
- **Kristoffer Andersson (Utrecht, NL) “A robust deep learning method for fully coupled FBSDEs”**
- **Urban Ulrych (EPFL, Swiss Finance Institute, Switzerland): “Smart kernel factors”**

[Euler Room: Climate risk and financial risk impact \(chair: Aurélien Alfonsi\)](#)

- **Aurélien Alfonsi (Ecole des Ponts, France): “Risk valuation of quanto derivatives on temperature and electricity.”**
- **Florian Bourgey (Bloomberg, USA): “Climate risk assessment of a large-sized credit portfolio”**
- **Elisa Ndiaye (Ecole Polytechnique and BNP Paribas, France): “Optimal business model adaptation plan for a company under a transition scenario”**
- **Jörg Müller (Chemnitz, Germany): “Credit value-at-risk in the context of ESG”**
- [Hypatia Room: Computational Finance III \(chair: Lyuben Valkov\)](#)
- **Ray Ruining Wu (U. Toronto, Canada): “The sparse grid combination method for multidimensional Black-Scholes partial differential equations”**

- **Daniel Sevcovic** (*U. Bratislava, Slovakia*): “Multidimensional linear and nonlinear partial integro-differential equation in Bessel potential spaces with application in option pricing”
- **Pascal Halfmann** (*Kaiserslautern, Germany*): “Risk management in portfolio optimization: A multicriteria approach”
- **Neda Bagheri** (*U. Bratislava, Slovakia*): “A comparison study of ADI and ADE methods of the Black-Scholes equation on option pricing”

**Ada Room:** Stochastic Modeling and Complex System Methods in Finance (*chairs: Drona Kandhai, Sven Karbach, and Simon Trimborn*)

- **Drona Kandhai** (*U. Amsterdam and ING Bank, NL*): “Recent advances in WWR modeling for xVAs”
- **Simon Trimborn** (*U. Amsterdam, NL*): “Influential assets in large-scale vector auto-regressive models”
- **Sven Karbach** (*U. Amsterdam, NL*): “Dependency modeling in renewable energy markets”
- **Ioannis Anagnostou** (*European Investment Bank – EIB, Luxembourg*): “Network modeling methods for portfolio credit risk”

11:40 – 13:00: Contributed talks 2 (3 presentations), 4 rooms

**Turing Room:** Portfolios (*chair: Peter Forsyth*)

- **Cyril Izuchukwu Udeani** (*U. Bratislava, Slovakia*): “Approximating the solution operator of nonlinear parabolic equations arising from portfolio selection using deep learning.”
- **Eva Lütkebohmert** (*U. Freiburg, Germany*): “Deep learning name concentration risk in loan portfolios of multilateral development banks”
- **Jari Toivanen** (*Jyväskylä, Finland*): “Monte Carlo based portfolio optimization”

**Euler Room:** Insurance / Finance (*chair: Luis Ortiz Gracia*)

- **Koos Gubbels** (*Achmea, Tilburg U, NL*): “Principal component copulas for capital modeling”
- **Naoyuki Ishimura** (*Chuo U., Tokyo, Japan*): “Insurance design against epidemic outbreaks involving Cramér-Lundberg model”
- **Pasquale Cirillo** (*ZHAW, Zürich, Switzerland*): “Probability pas de deux in finance: connecting two probability measures via non-Newtonian calculus”

**Hypatia Room:** Monte Carlo methods (*chair: Tony Ware*)

- **Michele Azzone** (*Milano, Italy*): “A fast Monte Carlo scheme for additive processes and option pricing”
- **Maria Kalicanin Dimitrov** (*Mälardalen U., Sweden*): “Almost-exact scheme for Heston-type models: American and Bermudan option pricing”
- **Luca Gonzato** (*Vienna, Austria*): “Bayesian calibration of option pricing models using sequential Monte Carlo samplers”

**Ada Room:** Model-free methods, uncertainty (*chair: Roxana Dumitrescu*)

- **Antonis Papapantoleon** (*Delft, Netherlands*): “Model-free and data driven methods in mathematical finance”

- **Rodolphe Vanderveke** (*UCLouvain, Belgium*): “Optimal diversification under parameter uncertainty”
- **Afrasiab Kadhum** (*Ortec F, Rotterdam, NL*): “Creating model agnostic prediction intervals”

13:00 – 14:00 Lunch

**Afternoon:**

14:00 – 15:15: Contributed talks session 3 (3 presentations), 4 rooms

**Turing Room:** Climate, ESG (*chair: Irene Monasterolo*)

- **Davide Trevisani** (*CITIC, A Coruña, Spain*): “Scope 3 capital design for carbon-emissions-facilitation tax risk”
- **Serine Guichoud** (*Ecole des Ponts, Université Paris-Saclay, France*): “Physical propagation of climate extremes across global value chains”
- **Christian Kappen** (*d-fine, Frankfurt, Germany*): “The Power of derivatives: Pricing and hedging of power purchase agreements and power options”

**Euler Room:** Hedging (*chair: Alessandro Gnoatto*)

- **Carlo Sgarra** (*Bari, Italy*): “Semi-static variance-optimal hedging with self-exciting jumps”
- **Balint Nagyesi** (*Delft U., NL*): “A deep BSDE approach for the simultaneous pricing and delta-gamma hedging of portfolios consisting of high dimensional multi-asset Bermudan options”
- **Leonardo Perotti** (*Utrecht U., NL*): “Modelling and hedging the prepayment option for fixed interest rate mortgages”

**Hypatia Room:** Market features (*chair: Fenghui Yu*)

- **Yerkin Kitapbayev** (*Abu Dhabi, UAE*): “Valuation of equity and debt with finite maturity using local time”
- **Giovanni Amici** (*Torino, Italy*): “Time-inhomogeneity in currency triangles”
- **Aditya Nittur Anantha** (*IISc Bangalore, India*): “Measuring and filtering noise in high frequency order flow”

**Ada Room:** Selection, Identification (*chair: Long Teng*)

- **Arnaud Germain** (*UCLouvain, Belgium*): “Loan selection for collateralized debt obligations: minimizing the cost of capital release”
- **Nikeethan Selvaratnam** (*BNP Paribas, Polytechnique de Paris, France*): “Modeling dependency between operational risk losses and macroeconomic variables using hidden Markov triplets”
- **Dorinel Bastide** (*BNP Paribas and Ecole polytechnique, France*): “Takers identification for defaulted portfolios with simulated annealing algorithms”

15:30 – Afternoon/Evening: Excursion plus conference dinner, on a boat through

the Amsterdam canals, dinner in restaurant “Kop van Oost”

## Friday April 5<sup>th</sup>

### Morning:

9:00 – 10:40: Mini-symposia session 5 (4 presentations), 4 rooms

#### Turing Room: Crypto-Finance (chair: [Julien Prat](#))

- **Emmanuel Gobet** (*IP Paris, France*): “Robust aggregation of crypto data”
- **Evgeny Lyandres** (*Tel Aviv U., Israel*): “Does market efficiency impact capital allocation efficiency? The case of decentralized exchanges”
- **Andrea Canidio** (*Cow Protocol*): “Combinatorial auctions with fairness concerns: The case of blockchain trade-intent auctions”
- **Julien Prat** (*IP Paris, France*): “Systemic risk in decentralized lending protocols”

#### Euler Room: Recent advances in MLMC methods for computational finance and Financial Risk management (chair: [Chiheb Ben Hammouda](#))

- **Jonathan Spence** (*Edinburgh, UK*): “Hierarchical and adaptive methods for accurate and efficient risk estimation”.
- **Azar Louzi** (*LPSM, Université Paris Cité, France*): “Adaptive multilevel stochastic approximation of the Value-at-Risk and expected shortfall”
- **Tony Ware** (*Calgary, Canada, and Cardiff, UK*): “Weighted multilevel Monte Carlo”
- **Joshua Dekker** (*U. Amsterdam, NL*): “Optimal stopping with randomly arriving opportunities to stop”

#### Hypatia Room: Computational Finance IV, Energy Markets (chair: [Matthias Ehrhardt](#))

- **Carlos Vazquez Cendon** (*A Coruña, Spain*): “Modelling and numerical methods for pricing in renewable energy certificates markets”
- **Joanna Janczura** (*Wroclaw, Poland*): “Product of VAR time series with an application to electricity load prediction errors”
- **Arkadiusz Lipiecki** (*Wroclaw, Poland*): “Probabilistic forecasting of electricity prices with isotonic regressions”
- **Tomasz Weron** (*Wroclaw, Poland*): “Bootstrap-based forecasts in battery charging strategies”

#### Ada Room: Interest rate models (chair: [Lech Grzelak](#))

- **Jose German López-Salas** (*A Coruña, Spain*): “PDEs for pricing interest rate derivatives under the new generalized Forward Market Model (FMM)”
- **Thomas van der Zwaard** (*Rabobank, Utrecht U., NL*): “Short-rate models with smile and applications to Valuation Adjustments”
- **Riccardo Brignone** (*U. Freiburg, Germany*): “Exact simulation of the Hull and White stochastic volatility model”
- **Guido Germano** (*UC London, UK*): “Matrix and vector Heston stochastic volatility models with stochastic interest rates”

10:45 – 11:15: Coffee break

11:15 – 12:30: [Turing Room](#), **Industrial panel: *New trends in academic finance, industrial finance, climate finance, need for machine learning, comp. methods in industry***  
(*moderator: Mike Staunton*)

**Panel:** **prof. Irene Monasterolo** (Climate Finance, Utrecht University), **Dr. Fang Fang** (FFQuant and Delft U.), **Dr. Roger Lord** (Cardano), **Dr. Diederik Fokkema** (EY)

12:30 – 13:30: [Lunch](#)

**Afternoon:**

13:30–14:45: Mini-symposia session 6 (4 presentations), 3 rooms

[Turing Room](#): [Stochastic volatility models](#) (*chair: Karel In 't Hout*)

- **Simona Sanfelici** (*Parma, Italy*): “Identifying the number of latent factors of stochastic volatility models”
- **João Guerra** (*ISEG-Lisbon and U. de Lisboa, Portugal*): “Stochastic Volterra rough volatility models and Markovian approximations”
- **Léo Parent** (*PRISM Sorbonne, France*): “Rough path-dependent volatility models”

[Euler Room](#): [Investment, strategies](#) (*chair: Christina Christara*)

- **David Itkin** (*Imperial College London, UK*): “Are linear strategies nearly optimal when trading with superlinear frictions?”
- **Cláudia Nunes** (*Univ. Lisboa and CEMAT, Portugal*): “Innovation and product positioning in a monopoly”
- **Pietro Manzoni** (*Milano, Italy*): “Managing overconfidence in time series probabilistic forecasting with an application to electricity load”

[Hypatia Room](#): [Computational Finance V](#) (*chair: Daniel Sevcovic*)

- **Kristian Debrabant** (*Odense U., Denmark*): “Weak second-order stochastic Runge-Kutta methods with optimal stage number”
- **Eike Brinkop** (*Reading, UK*): “Deep learning for pricing time contextual data”
- **Rayan Ayari** (*Zeppelin U., Germany*): “Beyond the efficient frontier and 1/N: How to beat the market with deep reinforcement”

15:00: Closing of ICCF24

## Special Issues of Two Journals

Following ICCF24, **high quality original research papers are solicited for special issues of two international journals.**

We invite researchers to contribute with original research articles that will stimulate the continuing efforts to design, develop and apply new mathematical tools for solving problems in computational finance as they appear in the financial industry. Papers will undergo a peer-review process and are expected to comply with the same high standards as in regular issue submissions.

We offer the following special issues:



**For a Special Issue on**  
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**Special Issue Editor(s)**

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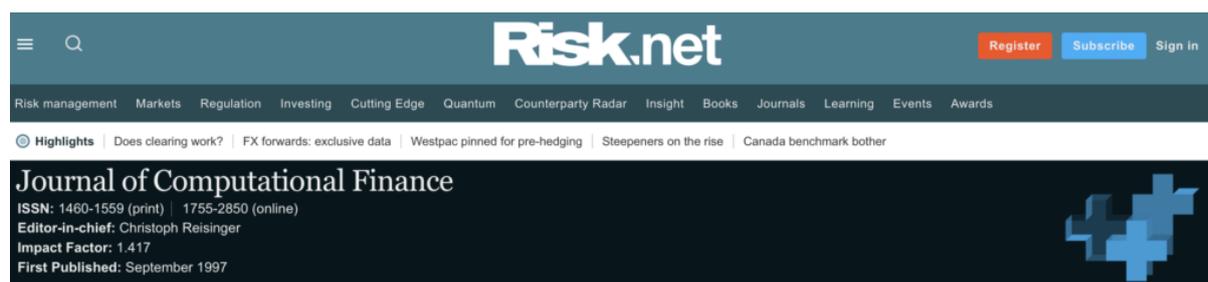
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**IJCM – International Journal of Computer Mathematics. This special issue will be edited by M. Ehrhardt, M. do Rosário Grossinho, C.-H. Lai, C.W. Oosterlee, D. Sevcovic and C. Vázquez, see, for details, [https://think.taylorandfrancis.com/special\\_issues/advanced-numerical-methods-including-machine-learning-computational-finance/?utm\\_source=TFO&utm\\_medium=cms&utm\\_campaign=JPG15743](https://think.taylorandfrancis.com/special_issues/advanced-numerical-methods-including-machine-learning-computational-finance/?utm_source=TFO&utm_medium=cms&utm_campaign=JPG15743)**

The Special Issue of International Journal of Computer Mathematics will contain selected papers in Computational Finance. In this Special Issue, high quality papers exploring the latest advances in computational finance and machine learning for finance are solicited, i.e., papers of about 15 pages and these will be refereed according to IJCM policies.

**JCF – Journal of Computational Finance. This special issue will be edited by C. Reisinger and C.W. Oosterlee.**



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## Amsterdam and Tourism in the Netherlands

Amsterdam is a wonderful city with old-style beauty and new-style energy. It's famous for its pretty canals, old buildings, and being very open-minded. Known for its iconic canal network, historic architecture, and an open-minded spirit, the city draws visitors from around the world, Amsterdam's roots trace back to the 12th century when it began as a modest fishing village. Over time, it grew to become a vital trading port during the Dutch Golden Age. This legacy is reflected in the city's ornate merchant houses, grand museums, and opulent canal mansions that still stand as a testament to its prosperous past. Nowadays, Amsterdam is still really interesting. There are cool museums like the Van Gogh Museum, <https://www.vangoghmuseum.nl/en>, and Rijksmuseum, see <https://www.rijksmuseum.nl/en>, with a Frans Hals exhibition. The Anne Frank House reminds us of history's important stories. You can also relax in nice cafes, visit busy markets, and ride bikes around the city. Apart from being a cultural hotspot, Amsterdam is also important for money matters. Amsterdam has also established itself as a major player in the financial world. The city's financial industry has a storied history dating back to the establishment of the Amsterdam Stock Exchange in 1602, often considered the world's first official stock exchange. The financial district called Zuidas is full of tall buildings where important business happens. Amsterdam mixes its history, fun, and business life in a special way. When you walk along the canals and streets, you can feel the old and the new coming together in a unique place that's both pretty and powerful.

In the vicinity of Amsterdam is the famous flower park "The Keukenhof" , <https://keukenhof.nl/en/>, which is in full bloom at the time of ICCF24. The park can be reached by busses from Amsterdam, see <https://tickets.keukenhof.nl/en-US/public-transport?journey=public-transport>

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Poster ICCF



Utrecht University

## ICCF24: International Conference on Computational Finance

Venue: CWI - Center for Mathematics and Computer Science, Amsterdam, the Netherlands  
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You're very welcome to attend and present your work!

