Frontiers in Mathematical Finance: Between Theory and Applications Part I schedule

Date and Time: July 17, 2025, 2:00 PM - 5:30 PM

Location: Mathematical Institute of LMU, Room B349, Theresienstr. 39, 80333 Munich

14:00 – 14:20	**Prof. Dr. Katharina Oberpriller** Affiliation: LMU, Workgroup Financial and Insurance Mathematics Title: *When defaults cannot be hedged: an actuarial approach to xVA calculations via local risk-minimization*
14:20 – 14:40	**Dr. Yinglin Zhang** Affiliation: Hannover Re, Life & Health Data Analytics Title: *The adventure of a mathematician through the (re)insurance jungle: challenge & fun*
14:40 – 15:00	**Dr. Sorin Nedelcu** Affiliation: Deutsche Bank AG, Corporate & Investment Bank, Strategic Corporate Lending Title: *From Academia to Investment Banking: A Quantitative Analyst's Journey*
15:00 – 15:20	**Dr. Jan Widenmann** Affiliation: BMW AG, Financial Services, Region Europe Title: *From Stochastic Models to Smart Mobility: A Financial Mathematician's Journey into Automotive Risk and Digitalization*
15:20 – 15:50	**Coffee Break (30 min)**
15:50 – 16:10	**Dr. Thomas Reitsam** Affiliation: The Mobility House Title: *My career anything but linear*
16:10 – 16:30	**Niklas Walter** Affiliation: QuantCo Title: *Neural Networks and Randomised Signature in Mathematical Finance*
16:30 – 16:50	**Dr. Irene Schreiber** Affiliation: Deloitte Germany, Actuarial and Insurance Services Title: *Actuaries in the insurance industry - insights into current trends and practical questions*
16:50 – 17:10	**Dr. Jacopo Mancin** Affiliation: Qytrees Title: *From Academia to Startup: Building a Platform for Crypto Derivatives Risk Management*
17:10 – 17:30	**Prof. Dr. Andrea Mazzon** Affiliation: University of Verona, Department of Economics Title: *Optimal stopping and divestment timing under scenario ambiguity and learning*