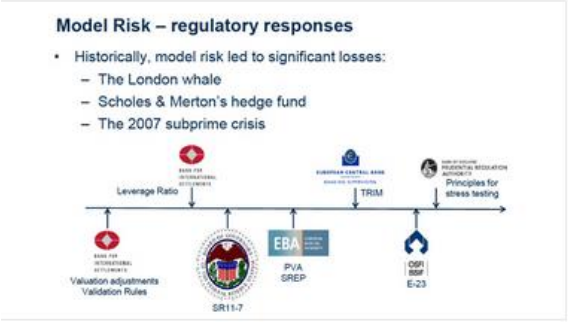
HUMUSOFT

Moderní nástroje pro finanční analýzu a modelování

Praha, 5.6.2018

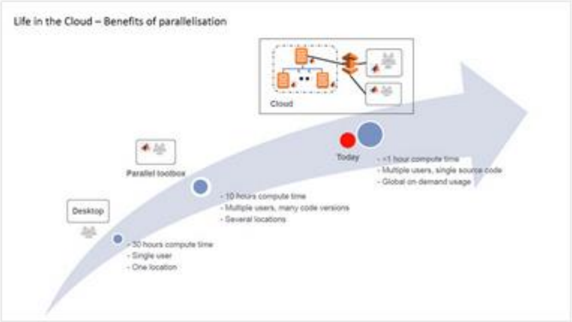
MATLAB Computational Finance Conference 2018

May 24, London, UK



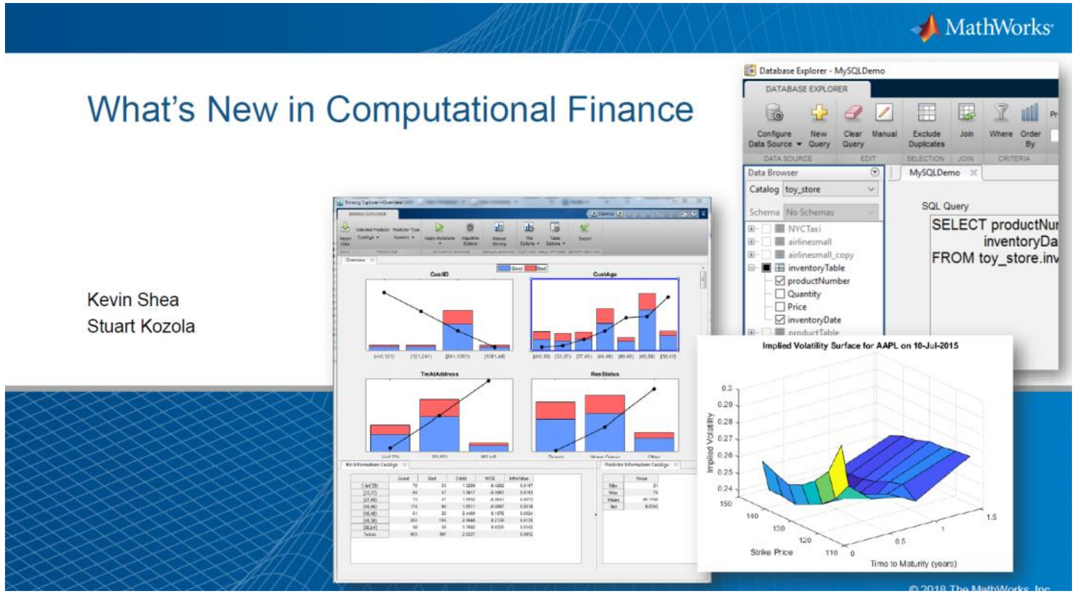
Model Risk Management Principles for Stress Testing

Diederick Potgieter, The Bank of England



Benefits of a Cloud Environment: An Example of Operational Risk Capital Model

Giles Spungin, HSBC



Benefits of a Cloud Environment: An Example of Operational Risk Capital Model

Giles Spungin, HSBC

Developing and Maintaining Swiss Re's Internal Risk Model in MATLAB

Dr. Daniel Meier, Swiss Re

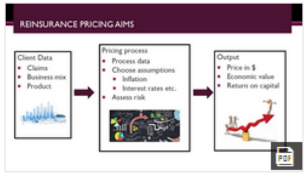
Financial Time-Series Analysis: A Deep Learning Approach

Ali Habibnia, London School of Economics and Political Science

Insights Through Macro Stress Scenarios

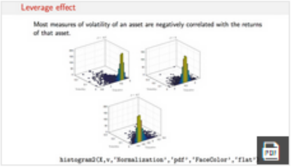
Matlab Computational Finance Conference
London May 2018

Jaromír Beneš
jaromir.benes@igpmn.org



Advantages of a MATLAB Engine in the Reinsurance Market

Paul Bassan, Aspen Re



Building an Online Quantitative Lecture in MATLAB

Dr. Ioannis Kyriakou and Dr. Gianluca Fusai, Cass Business School

https://www.mathworks.com/company/events/conferences/matlab-computational-finance-conference/2018/agenda.html

Program

09:30 Jan Studnička; HUMUSOFT
Master Class: Efektivní práce s daty v prostředí MATLAB

12:10 Eugene McGoldrick; MathWorks, Inc.
Delivering Financial Models from the Quantitative Analyst efficiently into a Financial Institutions Enterprise Applications / Systems

13:10 Sergey Plotnikov; OGResearch
Insights through Macro Stress Scenarios

13:35 Zuzana Múčka; Kancelária Rady pre rozpočtovú zodpovednosť
When Beauty Meets Reality: Priceless Method, Worthless Results

14:00 Kateřina Gawthorpe, Zbyněk Štork; Ministerstvo financí ČR
The Use of Dynare Toolbox in DSGE Modelling

14:25 Přestávka, občerstvení

15:05 Jan Reichl, Marek Zelenay; ČEZ a.s. - Trading
Regime Detection in State Space Models

15:30 Svatopluk Kapounek, Zuzana Kučerová; Mendelova Univerzita v Brně
Historical Decoupling in EU - Evidence from Time-Frequency Analysis

15:55 Ľuboš Briatka; Deloitte Advisory s.r.o.
Bonds Valuation using Monte Carlo Simulation

16:20 Václav Novotný; Advanced Risk Management, s.r.o.
Řízení a reporting rizik: manažerský versus regulatorní pohled

16:45 Jan Pospíšil: Západočeská univerzita v Plzni
Fitting NURBS to Financial Curves

17:10 Diskuse a závěr konference