4th IMA Conference on Mathematics of Finance and Insurance

Programme

Thursday 18th June – Friday 19th June 2026

The Liner Hotel

Lord Nelson St, Liverpool, L3 5QB, UK

Day 1- 18th June 2026

08:45 – 09:15	**Registration with Tea & Coffee**
09:15 – 09:20	**Welcome from the Committee,** *Corina Constantinescu & Paul Johnson*
	Session Chair: Paul Johnson
09:20 – 10:20	**Keynote 1** Beyond Paper Trading: Generalisation, Control and the Use of Data in Financial Mathematics *Professor Sam Cohen, Mathematical Institute Oxford*
10:30 – 10:55	Information-Theoretic and Fractional Approaches to Quanto Option Pricing *Luckshay Batra*
10:55 – 11:20	Risk Distortion and Option Pricing *Khouzeima Moutanabbir*
11:20 – 11:40	**Tea & Coffee Break**
11:40 – 12:05	Optimal Investment In a Multi-Asset Market With Quadratic-Affine Interest Rates and Heston Stochastic Volatility *Nuha Alasmi*
12:05 – 12:30	Waiting to Charge: User Costs in EV Fast-Charging Networks *Paul Johnson*
12:30 – 13:45	**Lunch**
	Session Chair: Corina Constantinescu
13:45 – 14:45	**Keynote 2** The Optimal Mean-Variance Selling Problem with Finite Horizon *Professor Goran Peskir, University of Manchester*
14:45 – 15:05	**Tea & Coffee Break**
15:05 – 15:30	Credit Risk Models: A Functional Perspective *Jonas Brunholm*
15:30 – 15:55	Through-The-Cycle PD Estimation Under Incomplete Data: A Basel-Consistent Approach for IRB Portfolios *Barbara Dömötör*
15:55 – 16:20	Does Inclusive Insurance Have Positive Social and Economic Outcomes? A Whole Systems Modelling Approach *Antuela Tako*

16:20 – 16:45	*Poster Presentations*
16:45 - 17:30	**Poster Session**
19:00	**Dinner and Activities at Pins Social Club, 45-61 Duke St. Liverpool**

Day 2- 19th June 2026

	Session Chair: Corina Constantinescu
09:20 – 10:20	**Keynote 3** The Proxy Problem: Measuring Discrimination in Insurance Pricing *Professor Andreas Tsanakas, Bayes Business School*
10:30 – 10:55	From Refracting to Ratcheting Dividend Strategies: An Optimal Stopping Approach *Quan Nguyen*
10:55 – 11:20	Nonparametric Estimation for Compound Renewal Processes in Weighted Cadlag Spaces *Anna Kouroukli*
11:20 – 11:40	**Tea & Coffee Break**
11:40 – 12:05	Online Monitoring of Financial Functional Time Series *Jiajing Sun*
12:05 – 12:30	A Risky Asset Student Model with Long-Range Dependence Through Fractal Activity Time *Bader Saidan*
12:30 – 13:45	**Lunch**
	Session Chair: Paul Johnson
13:45 – 14:10	A Model-Based Selling Propensity: Prospect Theory, Multiple Agents, and The Disposition Effect *Salvatore Ciano*
14:10 – 14:35	Linear Short Rate Model with Several Delays *Álvaro Guinea*
14:35 – 15:00	Implementing Generalized Pareto Distribution to Analyse Extreme Rainfall in Balikpapan-Indonesia *Primadina Hasanah*
15:00 – 15:30	**Tea & Coffee and Conference Close**

Poster Session 17:35 - 18:45	
Ohood Aldalbahi	The Randomly Distorted Choquet Integrals and Risk Measures
Helena Lape	Causal Impact of Fan Polls on Fan Token Price Dynamics: A Data Science and Econometric Perspective
Junior Parfait Ngalamo	Deep Hedging of Autocallable Products
Jiang Zhao	Big Data-Driven Subnational Purchasing Power Parity Forecasting: An Empirical Application of Text Mining Technology