

**4th IMA Conference on Mathematics of
Finance and Insurance**

Draft Programme

Thursday 18th June – Friday 19th June 2026

The Liner Hotel

Lord Nelson St, Liverpool, L3 5QB, UK

Day 1

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 <i>Professor Sam Cohen, Mathematical Institute Oxford</i>
10:30 – 10:55	Information-Theoretic and Fractional Approaches to Quanto Option Pricing <i>Luckshay Batra</i>
10:55 – 11:20	Risk Distortion and Option Pricing <i>Khouzeima Moutanabbir</i>
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 <i>Nuha Alasmi</i>
12:05 – 12:30	Waiting to Charge: User Costs in EV Fast-Charging Networks <i>Paul Johnson</i>
12:30 – 13:45	Lunch
	Session Chair: Corina Constantinescu
13:45 – 14:45	Keynote 2 The Optimal Mean-Variance Selling Problem with Finite Horizon <i>Professor Goran Peskir, University of Manchester</i>
14:45 – 15:05	Tea & Coffee Break
15:05 – 15:30	Credit Risk Models: A Functional Perspective <i>Jonas Brunholm</i>
15:30 – 15:55	Through-The-Cycle PD Estimation Under Incomplete Data: A Basel-Consistent Approach for IRB Portfolios <i>Barbara Dömötör</i>
15:55 – 16:20	Does Inclusive Insurance Have Positive Social and Economic Outcomes? A Whole Systems Modelling Approach <i>Antuela Tako</i>

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

Day 2

	Session Chair: Corina Constantinescu
09:20 – 10:20	Keynote 3 The Proxy Problem: Measuring Discrimination in Insurance Pricing <i>Professor Andreas Tsanakas, Bayes Business School</i>
10:30 – 10:55	From Refracting to Ratcheting Dividend Strategies: An Optimal Stopping Approach <i>Quan Nguyen</i>
10:55 – 11:20	Nonparametric Estimation for Compound Renewal Processes in Weighted Cadlag Spaces <i>Anna Kouroukli</i>
11:20 – 11:40	Tea & Coffee Break
11:40 – 12:05	Online Monitoring of Financial Functional Time Series <i>Jiajing Sun</i>
12:05 – 12:30	A Risky Asset Student Model with Long-Range Dependence Through Fractal Activity Time <i>Bader Saidan</i>
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 <i>Salvatore Ciano</i>
14:10 – 14:35	Linear Short Rate Model with Several Delays <i>Álvaro Guinea</i>
15:00 – 15:25	Implementing Generalized Pareto Distribution to Analyse Extreme Rainfall in Balikpapan-Indonesia <i>Primadina Hasanah</i>
15:25 – 15:45	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