

Guest lecture in Data Science & Machine Learning on the topic

„Deep Calibration“

Speaker

Dr. Michael Kratochwil

Dr. Nagler & Company GmbH

Tuesday, 06.12.2022

12:15–13:45 Uhr

Live presentation in H3

Further information:

<https://go.ur.de/risk>

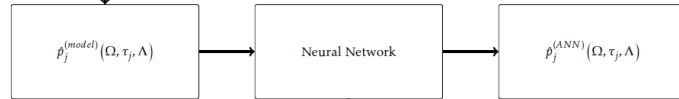
<https://www.nagler-company.com>



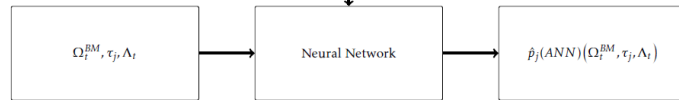
Step 1:
Simulation of training and test data
Section 3.1



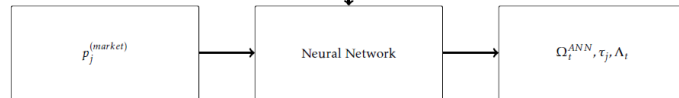
Step 2.1:
Forward pass
(i.e., Training of the neural network)
Section 3.2
Equation (8)



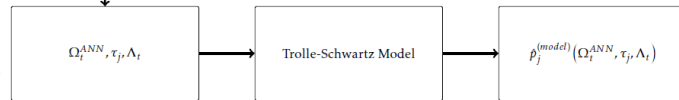
Step 2.2:
Validation of the forward pass
(i.e., Pricing based on historic data)
Equation (10)



Step 3.1:
Backward pass
(i.e., Calibration to market data)
Section 3.3
Equation (11b)



Step 3.2:
Validation of the backward pass
(i.e., Put calibrated parameters into true model)
Equation (12b)



Universität Regensburg

Prof. Dr. Daniel Rösch

Chair of Statistics and Risk Management

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