Research in Options 2015

IMPA, Rio de Janeiro, from Nov 27 to Dec 3

Auditorium Ricardo Mañe	
Saturday, 28	**Sunday, 29**
9:00 Check-in / Registration	**10:00 - 12:00** **Sebastian Jaimungal (Univ. of Toronto,Canada)** *Algorithmic and High Frequency Trading: Data, Models & Methods* **Part 2**
10:00 - 12:00 **Lakshithe Wagalath (IESEG Paris, France)** *Systemic Risk and Fire Sales* **Part 1**	
12:30 - 14:30 LUNCH	
14:30 - 16:00 **Lakshithe Wagalath (IESEG Paris, France)** *Systemic Risk and Fire Sales* **Part 2**	**14:30 - 16:00** **Matheus Grasselli (McMaster Univ., Canada)** *Dynamical Systems and Financial Instability - new modelling insights and empirical validation* **Part 1**
16:00 - 16:30 COFFEE BREAK	
16:30 - 18:30 **Sebastian Jaimungal (Univ. of Toronto,Canada)** *Algorithmic and High Frequency Trading: Data, Models & Methods* **Part 1**	**16:30 - 18:30** **Matheus Grasselli (McMaster Univ., Canada)** *Dynamical Systems and Financial Instability - new modelling insights and empirical validation* **Part 2**