Program - Contributed Presentations

Monday 10		Tuesday 11		Wednesday 12	
5:30 - 7:00PM: CONTRIBUTED PRESENTATIONS PART 1 or SPECIAL SESSIONS (3 presentations of 25 mins each one + 5 mins for questions)		5:30 - 7:00PM: CONTRIBUTED PRESENTATIONS PART 2 (3 presentations of 25 mins each one + 5 mins for questions)		5:30 - 7:00PM: CONTRIBUTED PRESENTATIONS PART 3 (3 presentations of 25 mins each one + 5 mins for questions)	
Geribá Room	Armação Room	Geribá Room	Armação Room	Geribá Room	Armação Room
Fernando Cerezzetti Arbitrage in Option Trading: A Bayesian Approach for Verification	**José Faias** Variance Improved Performance	**Keita Owari** Maximum Lebesgue Extension of Convex Risk Measures	**Hamed Amini** Measuring Systemic Risk in OTC Markets	**Vinicius Albani** Online Local Volatility Calibration	**Zhenyu Cui** Prices and Asymptotics for Discrete Variance Swaps
Arseniy Kukanov Optimal order placement in limit order markets	**Thomas Kokholm** Pricing and Hedging Derivatives in Contagious Markets	**Johannes Ruf** Why are quadratic normal volatility models analytically tractable?	**Lakshithe Wagalath** Fire sales forensics: measuring endogenous risk	**Sergio Franklin** The option to delay network investment decision and its impact on the cost-based prices of regulated telecommunications services	**Ruodu Wang** Bounds for joint portfolio with unknown dependence structure
Yuri Saporito Multiscale Stochastic Volatility Model for Options on Futures	**Gyorgy Varga** Mutual Fund Flow and Past Information: Is the Brazilian Investor Smart?	**Johannes Stolte** Bridge Sampling of a Mixed-Exponential Jump-Diffusion Process and Its Maximum		**Ruth Kaila** Pricing exotic options with an implied integrated variance	
7:00 - 7:30PM: Break					
7:30 - 8:30PM: WINE AND POSTERS		7:30 - 8:30PM: POSTER SESSION			