Research in Options 2016

IMPA, Rio de Janeiro, from 11/25 to 12/01

Minicourse Program

Hour	Saturday 26	Sunday 27
9:30 - 10:00	Registration	
10:00 - 11:30	**Sebastian Jaimungal (Univ. of Toronto, Canada)** *Algo Trading: From theory to practice* **Part 1**	**Stephane Crépey (University of Evry, France)** *Counterparty Risk, Cost of Funding, Cost of Capital and Central Clearing* **Part 1**
11:30 - 12:00	Coffee-break	
12:00 - 13:30	**Sebastian Jaimungal (Univ. of Toronto, Canada)** *Algo Trading: From theory to practice* **Part 2**	**Stephane Crépey (University of Evry, France)** *Counterparty Risk, Cost of Funding, Cost of Capital and Central Clearing* **Part 2**
13:30 - 15:00	Lunch	
15:00 - 16:30	**Bruno Dupire (Bloomberg)** *Volatility derivatives and trading* **Part 1**	**Marco Avellaneda (New York University, USA)** *Risk and liquidity management: for equity derivatives, credit derivatives & fixed-income* **Part1**
16:30 - 17:00	Coffee break	
17:00 - 18:00	**Bruno Dupire (Bloomberg)** *Volatility derivatives and trading* **Part 2**	**Marco Avellaneda (New York University, USA)** *Risk and liquidity management: for equity derivatives, credit derivatives & fixed-income* **Part 2**