### General Workshop Program

#### Tuesday 29

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| 11:30 - 13:00 | Caio Almeida  
Nonparametric Option Pricing With Generalized Entropic Estimators | Juan Arismendi  
The Implications of Tail Dependency for Counter Party Credit Risk Modelling | Ryan Donelly  
Insider Trading with Residual Risk | Rafael Moura Azevedo  
Semi-Parametric Entropic Estimation of State Price Densities Implicit in Interest Rate Derivatives |
|            | Youngna Choi  
Tracking Financial Instability Contagion: modeling and data calibration | José Faias  
Equity Premium Predictability from Cross-Sectorial Downturns | Stéfano De Marco  
Asymptotics and calibration for American options | Fernando Aiube  
Evaluating the risk premium in the U.S. natural gas market: evidence from low-price regime |
|            | Gyorgy Varga  
Volatility Trading under a Mean Reverting Process | Juan Pablo Gama  
Volatility on Procyclical Assets with Risk Loving | Julio Backhoff Veras  
On the Dynamic Representation of Some Time-Inconsistent Risk Measures in a Brownian Filtration | Felipe Macias  
Optimal Liquidation Strategies for Portfolios (Variance - CVaR Optimization) |