Hour	Tuesday 29			
11:30 - 13:00	**CONTRIBUTED PRESENTATIONS** **(25 mins each one + 5 mins for questions)**			
	Room 224	**Room 228**	**Room 232**	**Room 236**
	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 Procylical 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)*