Research in Options 2016

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

SHORT COURSE: Risk & Derivatives (part III)

Hour	Tuesday 29
16:30 - 18:30	**Yuri Saporito** **(FGV, Brazil)** *Functional Itô Calculus, Path-Dependence and the Computation of Greeks*
	Uwe Schmock **(TU Vienna)** *Multivariate Collective Risk Model: Dependent Claim Numbers and Panjer's Recursion*
	Rodrigo Targino **(FGV, Brazil)** *Bayesian modelling and allocation of insurance risks*