Research in Options 2016

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

SHORT COURSE: ***Statistics in Finance***

Hour	Monday 28
16:30 - 18:30	**Nikolai Kolev** **(USP, Brazil)** *TBA*
	Umberto Cherubini **(University of Bologna, Italy)** *No-Arbitrage Choquet Pricing with an Application to the Irrational Exercise Problem*
	Sabrina Mullinacci **(University of Bologna, Italy)** *Marking to market credit derivatives on simultaneous credit events*