Research in Options 2015

IMPA, Rio de Janeiro, from Nov 27 to Dec 3

Contributed Talks - Tuesday, Dec 1

Room #224	Room #228	Room #232	Room #236
Saporito, Yuri *Multiscale Stochastic Volatility Model for Joint Calibration of S&P 500 and Vix Options*	**Donnelly, Ryan** *Enhancing Trading Strategies with Order Book Signals*	**Arismendi, Juan** *Seasonal Stochastic Volatility: Implications for the Pricing of Commodity Options*	**Azevedo, Rafael** *Watching the News: Optimal Stopping Time and Scheduled Announcements*
Yang, Xu *Calibration of Local Volatility Surface: an EnKF Approach*	**Meier, David** *Factorization of the Pricing Kernel: A Simplified Approach*	**Pelaez, Mauricio** *On de Finetti's problem under a Time of Ruin Constraint*	**Faias, José** *Moments of Prediction*
Pagliarini, Stefano *The Parabolic Taylor Formula of Implied Volatility*	**Souza, Max** *Evaluation of Optional Cancellation Contracts*	**TBA**	**Luna, Juan Pablo** *A Smoothing Scheme for Solving Stochastic Generalized Nash Games*