

# Research in Options 2015

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

## General Workshop Program

Auditorium Ricardo Mañe

Monday, 30	Tuesday, 1	Wednesday, 2
9:00 : Check-in / Registration		
09:30 - 11:00: PANEL 1  Bruno Dupire (Bloomberg)  Marco Avallaneda (Courant Institute, USA)  (45 minutes each one)	09:30 - 11:00: PANEL 1  Lane Hughston (Brunel University London, UK)  Raphael Douady (Riskdata, USA)  (45 minutes each one)	09:30 - 11:00: PANEL 1  Uwe Schmock (Vienna University of Technology, Austria)  Lakshitha Wagalath (IESEG Business School, Paris)  (45 minutes each one)
<b>Chair: J. Zubelli</b>	<b>Chair: C. Bernard</b>	<b>Chair: M. Grasselli</b>
QUESTIONS FOR PANEL 1	QUESTIONS FOR PANEL 1	QUESTIONS FOR PANEL 1
<b>11:15 - 11:30 - COFFEE BREAK</b>		
11:30 - 13:00: PANEL 2  Nicole El Karoui (École Polytechnique, France)  Carlos Vazquez (A Coruña, Spain)  (45 minutes each one)	11:30 - 13:00: CONTRIBUTED TALKS	11:30 - 13:00: PANEL 2  Carole Bernard (Waterloo University, Canada)  Matjaž Omladič (University of Primorska, Slovenia)  (45 minutes each one)
<b>Chair: B. Dupire</b>		<b>Chair: N. El Karoui</b>
QUESTIONS FOR PANEL 2		QUESTIONS FOR PANEL 2
<b>13:00 - 14:30 - LUNCH</b>		
14:30 - 16:00: PANEL 3  Chris Rogers (University of Cambridge, UK) Sebastian Jaimungal (University of Toronto, Canada)  (45 minutes each one)	14:30 - 16:00: PANEL 3  Teemu Pennanen (King's College London, UK) Marco Frittelli (Università di Milano)  (45 minutes each one)	14:30 - 16:00: PANEL 3  Matheus Grasselli (McMaster University, Canada) J.P. Zubelli (IMPA, Brazil)  (45 minutes each one)
<b>Chair: M. Avallaneda</b>	<b>Chair: Max Souza</b>	<b>Chair: S. Jaimungal</b>
QUESTIONS FOR PANEL 3	QUESTIONS FOR PANEL 2	QUESTIONS FOR PANEL 3
<b>16:15 - 16:30 - BREAK</b>		<b>16:30 - CLOSING SESSION</b>
16:30 - 18:00: Round Table on Math Finance Training and Industry	16:30 - 17:30: Special Session - Brazilian Issues  Introducing uncertainty in Brazil's Oil Supply Chain  J.P. Luna, W.Oliveira, P.Ribas & C. Sagastizábal	Informal Discussions
18:00 - 20:00: Cocktail at IMPA and Poster Session		