

<b>Monday 1</b>		<b>Wednesday 3</b>	
<b>6:30 - 8:30PM: CONTRIBUTED PRESENTATIONS</b> (4 presentations of 25 mins each one + 5 mins for questions)		<b>6:30 - 8:00PM: CONTRIBUTED PRESENTATIONS</b> (3 presentations of 25 mins each one + 5 mins for questions)	
<b>Room 1 - Tucuns</b>	<b>Room 2 - Amores</b>	<b>Room 1 - Tucuns</b>	<b>Room 2 - Amores</b>
<p><b>Douglas Machado</b></p> <p>Comments on a bid-ask model for liquid markets</p>	<p><b>Juan C. Arismendi (Univ. of Reading)</b></p> <p>An Analytic Approximation of the Implied Risk-neutral Density of American Multi-asset Options</p>	<p><b>Ruth Kaila (Univ. of Helsinki)</b></p> <p>Integrated variance and the Heston model</p>	<p><b>Alberto Pinto (Porto)</b></p> <p>Optimal Life Insurance, Consumption and Investment</p>
<p><b>Felipe Macias (IMPA)</b></p> <p>Numerical Methods and Models for Portfolio Liquidation and Risk Quantification</p>	<p><b>Youngna Choi (MSU - Montclair State University)</b></p> <p>Financial Instability Contagion: modeling and data calibration</p>	<p><b>Nikolai Kolev (USP)</b></p> <p>Extreme Dependence Modelling in Energy Markets using Sibuya-type Copulas</p>	<p><b>Yuri Saporito (University of Santa Barbara)</b></p> <p>Recent Developments on Functional Itô Calculus - Lie Bracket and Tanaka Formula</p>
<p><b>Max Oliveira de Souza (UFF)</b></p> <p>A Hedged Monte Carlo Approach to Real Option Pricing</p>	<p><b>José Faias (Católica Lisboa School of Business and Economics)</b></p> <p>Option-implied information and return prediction</p>	<p><b>Juan Pablo Luna (UFRJ)</b></p> <p>Benders Decomposition for Equilibrium Problems with Risk Aversion</p>	<p><b>Julien Guyon (Bloomberg)</b></p> <p>Rethinking the FIFA World Cup final draw</p>
<p><b>Xu Yang (IMPA)</b></p> <p>Options on the Bill of Lading</p>		<p><b>Gyorgy Varga (FGV - Brazil)</b></p> <p>Equity Liquidity Premium in Brazil</p>	