

CONTRIBUTED COMMUNICATIONS

TIME	TUESDAY, 30	WEDNESDAY, 01
2:30 – 3:00PM		Exploration and Exhaustibility in Dynamic Cournot Games Mike Ludkovski (Santa Barbara, CA)
3:00 – 3:30PM		Statistical Arbitrage, Long-Short Equity Pairs Trading, A Cointegration Approach Applied to Brazilian Market Data João F. Caldeira (Sicredi Asset Management e PPGE-UFRGS)
3:30 – 4:00PM		Financial Crisis Dynamics: Attempt to Define a Market Instability Indicator Youngna Choi (Montclair State University)
4:00 – 4:30PM		The implied integrated variance a Bayesian approach Ruth Kaila (Helsinki University of Technology)
4:30 – 5:00PM	COFFEE BREAK	
5:00 – 5:30PM		Forward equations for option prices in semimartingale models Amel Bentata (École Normale Supérieure de Paris, France)
5:30 – 6:00PM		On improving the responsiveness of the fundamental factor models Luiza Miranyan (Bloomberg, USA)
6:00 – 6:30PM	BREAK	
6:30 – 7:00PM	The smile in stochastic volatility models Julien Guyon (Société Générale)	Properties of Doubly Stochastic Poisson Process with affine intensity Alan de Genaro (BMF-Bovespa)
7:00 – 7:30PM	Efficient Monte Carlo For Discrete Variance Derivatives Nicolas Merener (Business School, UTDT)	Investment Decision in a New Credit Score System Gyorgy Varga (FCE Consulting)