

## CONTRIBUTED COMMUNICATIONS

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