Research in Options 2010

MINICOURSES

<table>
<tr><th>Time</th><th>SATURDAY, 27</th><th>SUNDAY, 28</th></tr>
<tr><td>8:00 AM</td><td>BUS LEAVING FROM IMPA 8AM</td><td>BREAKFAST</td></tr>
<tr><td rowspan="3">9:00AM –12:30PM</td><td rowspan="3">BUS LEAVING FROM AIRPORT 9AM</td><td>Asset Price Bubbles: Economics, Mathematics and Statistics
(Matheus Grasselli)
9:00 – 10:30AM</td></tr>
<tr><td>10:30 –11:00AM
BREAK</td></tr>
<tr><td>Asset Price Bubbles: Economics, Mathematics and Statistics
(Matheus Grasselli)
11:00 –12:30PM</td></tr>
<tr><td>12:30 – 1:30PM</td><td colspan="2">LUNCH</td></tr>
<tr><td>1:30 – 3:00PM</td><td>Dimensionality Reduction and Factor Modelling
(Luiza Miranyan)</td><td>Stochastic Volatility with Fast Mean Reversion
(Jean-Pierre Fouque)</td></tr>
<tr><td>3:00 – 3:30PM</td><td colspan="2">BREAK</td></tr>
<tr><td>3:30 – 5:00PM</td><td>Dimensionality Reduction and Factor Modelling
(Luiza Miranyan)</td><td>Stochastic Volatility with Fast Mean Reversion
(Jean-Pierre Fouque)</td></tr>
<tr><td>5:00 – 5:30PM</td><td colspan="2">BREAK</td></tr>
<tr><td>5:30 – 7:00PM</td><td>Risk Management in the Financial Industry
(Geraldo Filgueiras)</td><td>WELCOME COCKTAIL
(7:30PM)</td></tr>
<tr><td>7:00 – 7:30PM</td><td>BREAK</td><td>DINNER – 8:00PM</td></tr>
<tr><td>7:30 – 9:00PM</td><td>Risk Management in the Financial Industry
(Geraldo Filgueiras)</td><td></td></tr>
<tr><td>9:00PM</td><td>DINNER</td><td></td></tr>
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