

Research in Options 2011

Bay of Angra dos Reis, Rio de Janeiro, de 26/11 até 01/12.

CONFERENCE PROGRAM

(Subject to Small Variations)

TIME / DAY	MONDAY, NOV.28	TUESDAY, NOV.29	WEDNESDAY, NOV.30
8:30 – 9:00 AM	Opening		
9:00 – 10:00AM	Bruno Dupire Bloomberg, USA	Roger Lee U. Chicago, USA	Julien Guyon Soc. Gen. France
10:00 – 10:15AM	B R E A K		
10:15 – 11:15AM	Jean-Pierre Fouque UCSB	Chris Rogers Cambridge University	Lane Hughston Imperial College
11:15 – 11:30AM	COFFEE B R E A K		
11:30AM 12:30PM	Marcos Carreira <u>SPECIAL SESSION ON BRAZILIAN MARKETS</u>	Andreea Minca Cornell University	Martin Schweizer ETH Zurich
12:30 – 3:00PM	L U N C H		
3:00 – 4:00PM	Matheus Grasseli McMaster University	Luiza Miranyan Bloomberg	Raphael Douady Riskdata
4:00 – 5:00PM	Carole Bernard Waterloo, Canada	Mete Soner Zurich	Terence Ma Capital Markets Engineering and Trading
5:00 – 5:30PM	COFFEE B R E A K		
5:30 – 6:30PM	<u>CONTRIBUTED PRESENTATIONS PART 1</u> A. de Genaro (5:30 – 6:00)	<u>CONTRIBUTED PRESENTATIONS PART 2</u> E. Brigatti / D. Wilcox	John Chadam University of Pittsburgh
6:30 – 7:30PM	EARLY DINNER	<u>POSTER SESSION</u>	<u>CONTRIBUTED PRESENTATIONS PART 3</u> R. Kaila / S.Tobelem-Foldvari

Going to Hotel do Bosque - From Rio de Janeiro to Mambucaba

FRIDAY – NOV. 25

Bus 1 - The bus will leave from IMPA (Estrada Dona Castorina, 110 - Jardim Botânico) at 3 p.m., on November 25. The trip takes about 4 hours.

SUNDAY – NOV. 27

Bus 2 - The bus will leave from IMPA (Estrada Dona Castorina, 110 - Jardim Botânico) at 3 p.m., on November 27, Sunday.