General Workshop Program

Monday 10	Tuesday 11	Wednesday 12
8:30 - 9:00 AM: Opening		
Geribá Room		
09:00 - 10:30AM: PANEL 1 **Marco Avellaneda (Courant Institute, USA)** Some Applications of Linear Programming to Managing Liquidation Risk **Bruno Dupire (Bloomberg, USA)** The Proper Use of Derivatives **(45 minutes each one)**	**09:00 - 10:30AM: PANEL 1** **Lane Hughston (University College London, UK)** Signal Processing with Lévy Information **Chris Rogers (Cambridge, UK)** The joint law of the extrema, final value and signature of a stopped random walk **(45 minutes each one)**	**09:00 - 10:30AM: PANEL 1** **Andreea Minca (Cornell, USA)** A game theoretic approach to funding liquidity modeling **Martin Schweizer (ETH Zurich)** Constraints in quadratic hedging and portfolio choice problems **(45 minutes each one)**
Chair: J. Zubelli	**Chair: M. Grasselli**	**Chair C. Bernard**
QUESTIONS FOR PANEL 1	**QUESTIONS FOR PANEL 1**	**QUESTIONS FOR PANEL 1**
10:45 - 11:00AM: Coffee Break		
Geribá Room		
11:00 - 12:30PM: PANEL 2 **Matheus Grasselli (McMaster University, Canada)** Deficit spending versus austerity - the mathematics of government intervention in macroeconomics **Terence Ma (South Street Securities, USA)** The Quiet Change That Rocked the World **(45 minutes each one)**	**11:00 - 12:30PM: PANEL 2** **Carole Bernard (Waterloo, Canada)** Mean-Variance Optimal Portfolios in the Presence of a Benchmark with Applications to Fraud Detection **John Chadam (University of Pittsburgh)** Optimal Prepayment of Mortgages **(45 minutes each one)**	**11:00 - 12:30PM: PANEL 2** **Amel Bentata (Universitat Zurich)** Short time asymptotics for semimartingales and an application for short maturity index options in a multivariate jump-diffusion model **Youngna Choi (Montclair St. University,)** Sovereign Credit Risk Contagion: a Dynamical Systems Approach **(45 minutes each one)**
Chair: B. Dupire	**Chair: C. Rogers**	**Chair: R. Lee**
QUESTIONS FOR PANEL 2	**QUESTIONS FOR PANEL 2**	**QUESTIONS FOR PANEL 2**
12:45 - 3:00PM: Lunch		
Geribá Room		
03:00 - 4:30PM: PANEL 3 **Marco Carrera (BMF BOVESPA)** Ticks, coins and traffic lights: Choices in market structure **Teemu Pennanen (King's College, UK)** Indifference pricing in illiquid markets **(45 minutes each one)**	**03:00 - 4:30PM: PANEL 3** **Julien Guyon (Soc. Gen., Paris, France)** Stochastic Volatility's Orderly Smiles **Roger Lee (U. Chicago, USA)** Vanilla-like Options **(45 minutes each one)**	**03:00 - 4:30PM: PANEL 3** **Paul Feehan (Rutgers University, New Brunswick)** Degenerate obstacle problems in mathematical finance **Emmanuel Gobet (École Polytechnique, França)** Expansion formulas for average and spread options **(45 minutes each one)**
Chair: M. Avellaneda	**Chair: L. Hughston**	**Chair: J. Chadam**
QUESTIONS FOR PANEL 3	**QUESTIONS FOR PANEL 3**	**QUESTIONS FOR PANEL 3**
4:45 - 5:30PM: Coffee Break		
5:30 - 7:00PM: CONTRIBUTED PRESENTATIONS PART 1 or SPECIAL SESSIONS (3 presentations of 25 mins each one + 5 mins for questions)	**5:30 - 7:00PM: CONTRIBUTED PRESENTATIONS PART 2 (3 presentations of 25 mins each one + 5 mins for questions)**	**5:30 - 7:00PM: CONTRIBUTED PRESENTATIONS PART 3 (3 presentations of 25 mins each one + 5 mins for questions)**
7:00 - 7:30PM: Break		
7:30 - 8:30PM: WINE AND POSTERS	**7:30 - 8:30PM: POSTER SESSION**	