

# Research in Options 2016

IMPA, Rio de Janeiro, from 11/25 to 12/01

## General Workshop Program

Hour		Monday 28	Tuesday 29	Wednesday 30
9:00 - 9:30		Registration		
09:30 - 10:15	S H O R T	Risk & Derivatives (part I)	High Frequency Trading	Portfolio Management
		Bruno Dupire (Bloomberg) Chair: J. Zubelli	Sebastian Jaimungal (Toronto, Canada) Chair: C. Bernard	Teemu Pennanen (King's College) Chair: Matheus Grasselli
10:15 - 11:00	C O U R S E	Marco Avellaneda (NYU, USA) Chair: J. Zubelli	Chris Rogers (Cambridge, UK) Chair: C. Bernard	Stephane Crépey (U. Evry, France) Chair: Matheus Grasselli
11:00 - 11:15		SHORT COURSE QUESTIONS PANEL 1		
11:15 - 11:30		Coffee Break		
11:30 - 12:15	S H O R T	Risk & Derivatives (part II)	Contributed Talks	Lane Hughston (Brunel University, UK) Chair: E. Gobet
		Matheus Grasselli (McMaster, Canada) Chair: B. Dupire		
12:15 - 13:00	C O U R S E	Julien Guyon (Bloomberg) Chair: B. Dupire		Alberto Pinto (Porto U., Portugal) Chair: E. Gobet
13:00 - 13:15		SHORT COURSE QUESTIONS PANEL 2		QUESTIONS FOR PANEL 2
13:15 - 14:30		Lunch		
14:30 - 15:15	P A N E L 3	Emmanuel Gobet (Polytechnique, France) Chair: B. Dupire	Carole Bernard (Grenoble, France) Chair: M. Souza	Jorge P. Zubelli (IMPA, Brazil) Chair: S. Jaimungal
15:15 - 16:00		Lakshithe Wagalath (IESEG, France) Chair: M. Avellaneda	Martino Grasselli (U. Padova, Italy) Chair: M. Souza	END OF RiO 2016
16:00 - 16:15		QUESTIONS FOR PANEL 3		
16:15 - 16:30		Break		
16:30 - 18:30	S H O R T  C O U R S E	Statistics in Finance Chair: U. Schmock	Risk & Derivatives (part III) Chair: B. Dupire	
		Nikolai Kolev (USP, Brazil)	Yuri Saporito (FGV, Brazil)	
		Umberto Cherubini (U. Bologna, Italy)	Uwe Schmock (TU Vienna)	
		Sabrina Mulinacci (U. Bologna, Italy)	Rodrigo Targino (FGV, Brazil)	
		QUESTIONS FOR SHORT COURSE	QUESTIONS FOR SHORT COURSE	
18:30 - 20:30	P O S T E R S E S S I O N	Poster Session & Cocktail		