

Research in Options 2017

IMPA, Rio de Janeiro, November 25-30, 2017

Ricardo Mañé Auditorium

Hour	Saturday 25	Sunday 26
9:30 - 10:00	Registration	
10:00 - 11:30	Sebastian Jaimungal (Univ. of Toronto, Canada) <i>Machine Learning and Stochastic Control for Algorithmic Trading</i> Part 1	Alvaro Cartea (University of Oxford) <i>Commodities</i> Part 1
11:30 - 12:00	Coffee break	
12:00 - 13:30	Sebastian Jaimungal (Univ. of Toronto, Canada) <i>Machine Learning and Stochastic Control for Algorithmic Trading</i> Part 2	Alvaro Cartea (University of Oxford) <i>Commodities</i> Part 2
13:30 - 15:00	Lunch	
15:00 - 16:30	Lakshitha Wagalath (IESEG , France) <i>Feedback effects and endogenous risk in financial markets</i> Part 1	Julien Guyon (Bloomberg) <i>The Particle Method for Smile Calibration</i> Part1
16:30 - 17:00	Coffee break	
17:00 - 18:30	Lakshitha Wagalath (IESEG , France) <i>Feedback effects and endogenous risk in financial markets</i> Part 2	Julien Guyon (Bloomberg) <i>The Particle Method for Smile Calibration</i> Part2

Hour	Monday 27	Tuesday 28	Wednesday 29		
08:30 - 09:00	Registration				
9:00 - 9:30	Opening Session				
09:30 - 10:15	<p><i>Minicourse</i></p> <p>Marco Avellaneda (NYU, USA)</p> <p><i>Volatility futures and ETNs in the US and European markets</i></p>	<p>Stephane Crépey (U. Evry, France)</p> <p><i>GPU Nested Monte Carlo Techniques for XVA Computations</i></p>	<p>Stefano De Marco (École Polytechnique, France)</p> <p><i>Enhancing rough forward variance models with VIX smiles</i></p>		
10:15 - 11:00		<p>Lane Hughston (Brunel University, UK)</p> <p><i>Optimal taxation and wealth redistribution</i></p>	<p>Nizar Touzi (École Polytechnique, France)</p> <p><i>Branching diffusion representation of nonlinear PDEs</i></p>		
11:00 - 11:15	QUESTIONS				
11:15 - 11:30	Coffee Break				
11:30 - 13:00	<p><i>Minicourse</i></p> <p>Bruno Dupire (Bloomberg, NY)</p> <p><i>Some Applications of Machine Learning to Finance</i></p>	<p>Davi Michel Valladão (PUC-RJ)</p>	<p>Gyorgy Varga (FCE)</p>	<p>José Germán López (École Polytechnique)</p>	<p>Dietmar Leisen (UNI-MAINZ)</p>
		<p>David Evangelista (KAUST)</p>	<p>Mariana Piaia Abreu (UFF)</p>	<p>Julien Claisse (École Polytechnique)</p>	<p>Fernando A L Aiube (UERJ)</p>
		<p>Vinicius Albani (UFSC)</p>	<p>Matheus Pimentel Rodrigues (USP - POLI)</p>	<p>Ryan Donnelly (Univ. of Washington)</p>	<p>Rafael Perdomo (Universidad del Rosario)</p>
13:00 - 13:15		QUESTIONS			
13:15 - 14:30	Lunch				
14:30 - 15:15	<p>Emmanuel Gobet (Polytechnique, France)</p> <p><i>Modeling the management of microgrid equipped with PV panels and battery</i></p>	<p>Roger Lee (University of Chicago, USA)</p> <p><i>Cumulant formulas for implied volatility</i></p>	<p>Gilles Pagès (Univ. Pierre et Marie Curie)</p> <p><i>Functional convex order preserving approximations with application to the pricing of derivatives</i></p>		
15:15 - 16:00	<p>Martino Grasselli (U. Padova, Italy)</p> <p><i>A Consistent Stochastic Model of the Term Structure of Interest Rates for Multiple Tenors</i></p>	<p>Raphael Douady (SUNY Stony Brook)</p> <p><i>Dominant Factor Analysis</i></p>	<p>Alberto Pinto (Porto U., Portugal)</p> <p><i>Prices dependence of social preferences</i></p>		
16:00 - 16:15	QUESTIONS				
16:15 - 16:30	Coffee Break				
16:30 - 17:15	<p>Teemu Pennanen (King's College)</p> <p><i>Economic valuation of defined benefit pension liabilities</i></p>	<p>Yuri Saporito (FGV, Brazil)</p> <p><i>Stochastic Control and Differential Games with Path-Dependent Controls</i></p>	<p>Uwe Schmock (Vienna University of Technology)</p> <p><i>Normal Variance Mixture Distributions as Approximations of Poisson Mixture Sums</i></p>		
		<p>Rodrigo Targino (FGV, Brazil)</p> <p><i>Efficient Monte Carlo algorithms for risk allocation</i></p>			
17:15 - 18:00		<p>Matheus Grasselli (McMaster, Canada)</p> <p><i>On the Normality of Negative Interest Rates</i></p>		<p>Alan De Genaro (USP, Brazil)</p> <p><i>Pricing interest rate derivatives under monetary policy changes</i></p>	
18:00 - 18:15	QUESTIONS				
18:15 - 20:15	Poster Session				