

PROGRAM

Mathematics and Finance: From Theory to Practice			Workshop “Quantitative Trading”
Schedule	10/30 (Monday)	10/31 (Tuesday)	11/01 (Wednesday)
<i>9 am – 10 am</i>	Opening Cerimony <i>(Aud. Ricardo Mañé)</i>	Duality and Symmetry in Levy Markets <i>E.Mordecki (Univ. de la Republica)</i>	Volatility Arbitrages <i>B. Dupire (Bloomberg, USA)</i>
<i>10 am – 10:45 am</i>	Modeling Volatility Skews <i>B. Dupire (Bloomberg, USA)</i>	Threshold estimation of jump-diffusion models and interest rate modeling <i>C. Mancini (Florence, Italy)</i>	Volatility Arbitrages(Cont.) <i>B. Dupire (Bloomberg, USA)</i>
<i>10:45 am – 11 am</i>	Coffee Break	Coffee Break	Coffee Break
<i>11 am – 11:45 am</i>	Links between Sovereign CDS and Currency Options <i>P. Carr (NYU and Bloomberg, USA))</i>	Occupation Measures of Classical Risk Processes <i>J. Lopez-Mimbela (CIMAT, Mexico)</i>	Sherlockian Options Trading; Sniffing out Leaked Take-Overs <i>M. Lipkin (AMEX, USA)</i>
<i>Noon – 2 pm</i>	Lunch		Lunch
<i>2 pm – 2:45 pm</i>	Bounds for Quantile-based Measures Dependent Risks <i>N. Kolev (USP, Brazil)</i>	Optimal Dividend Policy With Mean-Reverting Cash Reservoir <i>A. Cadenillas (Univ of Alberta, Canada)</i>	The Nonlinearities of Hedge Fund Returns <i>R. Douady (Riskdata, USA)</i>
<i>3pm – 3:45pm</i>	Asymptotics of Stochastic Volatility, Local Volatility and Stochastic Local Volatility <i>R. Sircar (Princeton, USA)</i>	Specific Aspects of Inverse Option Pricing: Nature of Ill-Posedness and Decoupling <i>B. Hofmann (T.U.Chemnitz, Germany)</i>	Practicalities of Volatility Trading <i>A. Portilho (Pactual, Brazil)</i>
<i>3:45 pm – 4 pm</i>	Coffee Break	Coffee Break	Coffee Break
<i>4 pm - 4:45 pm</i>	Pricing Stochastic Volatility Models Under Fast Mean-Reversion Regimes <i>J.P. Zubelli (IMPA, Brazil)</i>	Valuing Employee Stock Options <i>M.Grasselli (McMaster, Canada)</i>	Brazilian (Local) Term Structure Forecast in a Factor Model <i>G. Varga (FCE, Brazil)</i>
<i>5 pm – 5:45 pm</i>	Stock Pinning on Option Expirations <i>M. Lipkin (AMEX, USA)</i>	<i>MATLAB Presentation</i> <i>Élia Matsumoto (Opencadd)</i> <i>(In Portuguese)</i>	Perspectives on Quantitative Trading and Math Finance <i>B. Dupire (Bloomberg) and J.P. Zubelli (IMPA)</i>
<i>6 pm – 8 pm</i>	<i>Cocktail and Posters</i>	General Equilibrium Bankruptcy and Bubbles <i>A. Araujo (IMPA, Brazil)</i> <i>(6 pm – 6:45 pm)</i>	