Research in Options 2009

TENTATIVE PROGRAM

Time	Monday	Tuesday	Wednesday
09:00-10:00	OPENING 9:15-10:15 Bruno Dupire Bloomberg, USA	Jim Gatheral Merrill Lynch & NYU	Rama Cont Columbia University
10:00-10:15	**B R E A K**		
10:15-11:15	Jean-Pierre Fouque UCSB	Matheus Grasselli McMaster University	Jason Roth (TBC) Deutsche Bank NY
11:15-11:30	**C O F F E E B R E A K**		
11:30-12:30	Lane Hughston Imperial College	Chris Rogers Cambridge University	Sebastian Jaimungal Toronto University
12:30-14:00	**L U N C H**		
14:00-17:00	MINICOURSE *Statistical Arbitrage and Systematic Trading Strategies* Marco Avellaneda NYU	MINICOURSE *Numerical Methods for Nonlinear Problems in Quantitative Finance* Julien Guyon Société Générale, France	MINICOURSE *Real Options and Game Theory* Matheus Grasselli McMaster University
17:00-17:30	**C O F F E E B R E A K**		
17:30-18:30	<u>CONTRIBUTED PRESENTATIONS</u>	<u>CONTRIBUTED PRESENTATIONS</u>	MINICOURSE (Part I) *Market Microstructure* Sasha Stoikov Cornell University
18:30-19:00	**BREAK**		
19:00-20:00	<u>CONTRIBUTED PRESENTATIONS</u>	<u>CONTRIBUTED PRESENTATIONS</u>	MINICOURSE (Part II) *Market Microstructure* Sasha Stoikov Cornell University
20:00-21:00	<u>POSTER SESSION</u>	<u>POSTER SESSION</u>	<u>POSTER SESSION</u>