

Research in Options 2018

Búzios, Rio de Janeiro, November 24 – 28, 2018

Minicourses

Hour	Saturday 24
9:00 - 10:30	Part I Teemu Pennanen (King's College London, UK) <i>Incomplete markets</i>
10:30 - 11:00	Coffee Break
11:00 - 12:30	Part II Teemu Pennanen (King's College London, UK) <i>Incomplete markets</i>
12:30 - 14:00	Lunch
14:00 - 15:30	Part I Sebastian Jaimungal (University of Toronto) <i>Machine Learning in Algorithmic Trading</i>
15:30 - 16:00	Coffee Break
16:00 - 17:30	Part II Sebastian Jaimungal (University of Toronto) <i>Machine Learning in Algorithmic Trading</i>

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Hour	Sunday 25
9:00 - 10:30	<p>Part I Jim Gatheral (Baruch College, CUNY) <i>Rough volatility</i></p>
10:30 - 11:00	Cofee Break
11:00 - 12:30	<p>Part II Jim Gatheral (Baruch College, CUNY) <i>Rough volatility</i></p>
12:30 - 14:00	Lunch
14:00 - 17:00	<i>Free afternoon</i>
17:00 - 18:30	<p>17:00 - 18:30 Registration & Poster</p>

Hour	Monday 26	
		Market Day
09:00 - 09:30	O p e n i n g	Opening
09:30 - 10:00		<p style="text-align: center;">Jorge Zubelli (IMPA) <i>On Dupire's Local Volatility Model</i></p>
10:00 - 10:30		<p style="text-align: center;">Yuri Saporito (FGV) <i>On Dupire's Itô functional calculus</i></p>
10:30 - 11:00	Coffee Break	
11:00 - 12:30	c M o i u r i s e	<p style="text-align: center;">Bruno Dupire (Bloomberg, NY) <i>25 years of Local Volatility and 10 years of Functional Itô calculus</i></p>
12:30 - 14:00	Lunch	
14:00 - 14:30	P a n e l 1	<p style="text-align: center;">Guillaume Blacher (Bank of America) <i>Fixed Point Method for Fast Smile Calibration of Hybrid Model</i></p>
14:30 - 15:00		<p style="text-align: center;">Jim Gatheral (Baruch College) <i>Diamonds and the rough Heston model</i></p>
15:00 - 15:30		<p style="text-align: center;">Matheus Grasselli (McMaster University) <i>Climate Change, Finance, and Macroeconomics</i></p>
15:30 - 16:00	Coffee Break	
16:00 - 16:30	P a n e l 2	<p style="text-align: center;">Sebastian Jaimungal (Univ. of Toronto) <i>Mean Field Games with Differing Beliefs for Algorithmic Trading</i></p>
16:30 - 17:00		<p style="text-align: center;">Raphael Douady (SUNY Stony Brook) <i>Regime Switching Market Evolution and Calibration, Relations to Polymodels</i></p>
17:00 - 17:30		<p style="text-align: center;">Jean Pierre Fouque (Univ. of California S.B.) <i>On Fairness of Systemic Risk Measures</i></p>
17:30 - 19:00	Poster Session	
19:30 - 24:00	Conference Dinner	

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Program

Hour	Tuesday 27		
09:30 - 10:00	P a n e l 3	Carole Bernard (Grenoble Ecole de Management) <i>Option Implied Dependence</i>	
10:00 - 10:30		Lane Hughston (Goldsmiths College, University of London) <i>On the Determination of the Lévy Exponent in Asset Pricing Models</i>	
10:30 - 11:00	Coffee Break		
11:00 - 11:30	P a n e l 4	Teemu Pennanen (King's College London) <i>Double auctions in welfare economics</i>	
11:30 - 12:00		Uwe Schmock (Vienna University of Technology) <i>Geometry of Distribution-Constrained Optimal Stopping Problems</i>	
12:00 - 12:30		Lakshitha Wagalath (IÉSEG) <i>Strategic Fire-Sales and Price-Mediated Contagion in the Banking System</i>	
12:30 - 14:00	Lunch		
14:00 - 14:20	C o n t r i b u t e d T a l k s	Julia Dupire (NY University Stern School of Business)	
14:25 - 14:45		Fernando A. L. Aiube (Univ. do Estado do Rio de Janeiro)	
14:50 - 15:10		Raquel M. Gaspar (Universidade de Lisboa)	
15:15 - 15:35		Diogo Duarte (Florida International University)	
15:40 - 16:10		Bourgey Florian (École Polytechnique)	
16:15 - 16:35		Coffee Break	
16:35 - 16:55		Christopher Hofmann (Chemnitz University of Technology)	
17:00 - 17:20		Eben Mare (University of Pretoria)	
17:25 - 17:45		Juan Rodriguez Otazú (LNCC)	
17:50 - 18:10		Luca Parlamento (Macquarie University)	
		Marcos Costa Carreira (École Polytechnique)	
		Youngna Choi (Montclair State University)	
		Jose Afonso Faias (Universidade Católica Portuguesa)	
		José Javier Cerda (Univ. Nacional de Ingenieria)	
		Sergio Maffra (King's College London)	
		Konul Mustafayeva (King's College London) & Babak Mahdavi-Damghani (University of Oxford)	
		Ludger Overbeck (University Giessen)	
		Gyorgy Varga (FCE Consultoria)	

Hour	Wednesday 28	
09:00 - 09:30	P a n e l 5	Ernst Eberlein (Universität Freiburg) <i>Multiple Curve Lévy Forward Price Model Allowing for Negative Interest Rates</i>
09:30 - 10:00		Giorgio Consigli (Università degli Studi di Bergamo) <i>Derivatives-based Portfolio Management via Multistage Stochastic Programming</i>
10:00 - 10:30		Stephane Crépey (Université Evry Val d'Essonne) <i>Uncertainty Quantification for XVA Applications</i>
10:30 - 11:00	Coffee Break	
11:00 - 11:30	P a n e l 6	Jan Obłoj (University of Oxford) <i>Robust Pricing and Hedging in Practice</i>
11:30 - 12:00		Martin Schweizer (ETH Zürich) <i>Dynamic Mean-variance Optimization Problems with Deterministic Information</i>
12:00 - 12:30		Josef Teichman (ETH Zürich) <i>Scenario Generation by Machine Learning Techniques</i>
12:30 - 14:00	Lunch	
14:00 - 14:30	P a n e l 7	Martino Grasselli (Padova University & Devinci Research Center) <i>Fast Hybrid Schemes for Fractional Riccati Equations (Rough is not so Tough)</i>
14:30 - 15:00		Julien Guyon (Bloomberg) <i>On the Joint Calibration of SPX and VIX Options</i>
15:00 - 15:30		Antoine Savine (Danske Bank Copenhagen) <i>The influence of Bruno Dupire on derivatives markets</i>
15:30 - 16:00	Coffee Break	
16:00 - 16:30	P a n e l 8	Max Souza (Universidade Federal Fluminense) <i>Pricing options with non-uniform Fourier transform</i>
16:30 - 17:00		Alberto Pinto (University of Porto) <i>Implications of International Trade Agreements</i>
17:00 - 17:30	Closing with Video by Marco Avellaneda	