

Research in Options 2018

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

Minicourses

Hour	Friday 23	Saturday 24	Sunday 25
9:00 - 10:30		Part I Teemu Pennanen (King's College London, UK)	Part I Jim Gatheral (Baruch College, CUNY)
10:30 - 11:00		Cofee Break	
11:00 - 12:30		Part II Teemu Pennanen (King's College London, UK)	Part II Jim Gatheral (Baruch College, CUNY)
12:30 - 14:00		Lunch	
14:00 - 15:30		Part I Sebastian Jaimungal (University of Toronto)	14:00 - 17:00 Free
15:30 - 16:00		Cofee Break	
16:00 - 17:30	ARRIVAL	Part II Sebastian Jaimungal (University of Toronto)	17:00 - 18:30 Registration & Poster
17:30 - 18:30			

Hour	Monday 26	Tuesday 27	Wednesday 28	Thursday 29
09:00 - 09:30	Market Day Opening		Ernst Eberlein (Universität Freiburg)	10:00 Bus Departure
09:30 - 10:00	Jorge Zubelli (IMPA)	Carole Bernard (Grenoble Ecole de Management)	Giorgio Consigli (Università degli Studi di Bergamo)	
10:00 - 10:30	Yuri Saporito (FGV)	Lane Hughston (Goldsmiths College, University of London)	Stephane Crépey (Université Evry Val d'Essonne)	
10:30 - 11:00	Coffee Break			
11:00 - 11:30	Bruno Dupire (Bloomberg, NY)	Teemu Pennanen (King's College London)	Jan Obłoj (University of Oxford)	
11:30 - 12:00		Uwe Schmock (Vienna University of Technology)	Martin Schweizer (ETH Zürich)	
12:00 - 12:30		Lakshitha Wagalath (IÉSEG)	Josef Teichman (ETH Zürich)	
12:30 - 14:00	Lunch			
14:00 - 14:30	Guillaume Blacher (Bank of America)	14:00 - 14:20 Julia Dupire (NY University Stern School of Business)	Martino Grasselli (Padova University & Devinci Research Center)	
14:30 - 15:00	Jim Gatheral (Baruch College)	14:25 - 14:45 Fernando A. L. Aiube (Univ. do Estado do Rio de Janeiro) Marcos Costa Carreira (École Polytechnique)		
15:00 - 15:30	Matheus Grasselli (McMaster University)	14:50 - 15:10 Raquel M. Gaspar (Universidade de Lisboa) Youngna Choi (Montclair State University)		
15:30 - 16:00	Coffee Break	15:15 - 15:35 Diogo Duarte (Florida International University) Jose Afonso Faias (Universidade Católica Portuguesa)	Antoine Savine (Danske Bank Copenhagen)	
16:00 - 16:30	Sebastian Jaimungal (Univ. of Toronto)	15:40 - 16:10 Bourgey Florian (Ecole Polytechnique) José Javier Cerda (Univ. Nacional de Ingenieria)	Coffee Break	
16:30 - 17:00	Raphael Douady (SUNY Stony Brook)	16:15 - 16:35 Coffee Break	Max Souza (Universidade Federal Fluminense)	
17:00 - 17:30	Jean Pierre Fouque (Univ. of California S.B.)	16:35 - 16:55 Christopher Hofmann (Chemnitz University of Technology) Sergio Maffra (King's College London)	Alberto Pinto (University of Porto)	
17:30 - 19:00	Poster Session	17:00 - 17:20 Eben Mare (University of Pretoria) Konul Mustafayeva (King's College London) & Babak Mahdavi-Damghani (University of Oxford)	Closing with Video by Marco Avellaneda	
19:30 - 24:00	Conference Dinner	17:25 - 17:45 Juan Rodriguez Otazú (LNCC) Ludger Overbeck (University Giessen)		
		17:50 - 18:10 Luca Parlamento (Macquarie University) Gyorgy Varga (FCE Consultoria)		