

Research in Options 2019

IMPA, Rio de Janeiro, November 02 - 04 , 2019

Contributed Talks

Hour	Tuesday 03	
	Auditorium 3	Auditorium Ricardo Mañé
14:00 - 14:20	Luca De Gennaro Aquino (Grenoble Ecole de Management) <i>Bounds on Multi-asset Derivatives via Neural Networks</i>	Fernando Aiube (UERJ) <i>Estimation of VIX futures through Gaussian factor models</i>
14:25 - 14:45	Florian Bourgey (École Polytechnique) <i>Meta-model of a large credit risk portfolio in the Gaussian copula model</i>	Vinícius Viana Luiz Albani (UFSC) <i>A Splitting Strategy for the Calibration of Jump-Diffusion Models</i>
14:50 - 15:10	Jose Afonso Faias (Universidade Católica Portuguesa) <i>Does left jump variance predict the cross-section of equity returns?</i>	Ana Cascon (Omega Analysis) <i>New Statistics from the Geometry of Omega Functions</i>
15:10 - 15:30	Coffee Break	
15:30 - 15:50	Bruno M. P. M. Oliveira (Universidade do Porto) <i>Prices when random pairs of participants can make imperfect trades</i>	David Evangelista (FGV) <i>Mean-field game of optimal traders vs. a market maker</i>
15:55 - 16:15	Gyorgy Varga (FCE Consultoria) <i>Liquidity Premium and Buyback Auctions</i>	Eben Mare (University of Pretoria) <i>Benchmarks, Bullies and (re)Balancing</i>