

Research in Options 2020

IMPA, Rio de Janeiro, Nov. 29 – Dec. 02, 2020

Program

NYC Time	RJ Time	11/29/2020 (SUNDAY)	11/30/2020 (MONDAY)	12/01/2020 (TUESDAY)	12/02/2020 (WEDNESDAY)
10:00 – 10:30	12:00 – 12:30	OPENING by the Organizers & KEYNOTE TALK by George Papanicolaou (Stanford University) <i>A study of principal eigenportfolios for US equities</i>	Peter Tankov (École Polytechnique) <i>Price formation and optimal trading in intraday electricity markets</i>	Ernst Eberlein (Universität Freiburg) <i>A Multiple Curve Lévy Swap Market Model</i>	Andrea Macrina (University College London) <i>Quantile Diffusions</i>
10:30 – 11:00	12:30 – 13:00		Rama Cont (University of Oxford) <i>Excursions in Mathematical Finance</i>	Lane Hughston (Goldsmiths University of London) <i>Pricing with Variance Gamma Information</i>	Luciano Castro (IMPA) <i>Portfolio Selection in Quantile Decision Models</i>
11:00 – 11:30	13:00 – 13:30	VIRTUAL COFFEE BREAK & CHAT ROOMS			
11:30 – 12:00	13:30 – 14:00	Marco Avellaneda (NYU Courant) <i>A Brief History of CORE</i>	Sebastian Jaimungal (University of Toronto) <i>A Mean-Field Game Approach to Equilibrium Pricing in Renewable Energy Certificate Markets</i>	Josef Teichmann (ETH Zürich) <i>Semi-martingale Signatures</i>	Martino Grasselli (Università di Padova & DVRC Paris La Defense) <i>Smile Modelling for Exchange-Traded Products on Futures Strategies</i>
12:00 – 12:30	14:00 – 14:30		Emmanuel Gobet (École Polytechnique) <i>Weak Approximations and Vix Option Prices Expansions in Rough Forward Variances Models</i>	Chris Rogers (University of Cambridge) <i>Things we think we know</i>	Alberto Pinto (Universidade do Porto) <i>Dynamics of fake news</i>
12:30 – 13:00	14:30 – 15:00	Raphael Douady (Stony Brook University) <i>SABR Type Stochastic Volatility Operator in Hilbert Space</i>	Martin Schweizer (ETH Zürich) <i>A new look at absence of arbitrage</i>	Marco Frittelli (Università degli Studi di Milano) <i>Entropy Martingale Optimal Transport and Nonlinear Pricing-Hedging Duality</i>	Gyorgy Varga (FCE Consulting) <i>On the FITTING of the Term Structure Short-End</i>
13:00 – 13:30	15:00 – 15:30	VIRTUAL COFFEE BREAK & CHAT ROOMS			
13:30 – 14:00	15:30 – 16:00	Bruno Dupire (Bloomberg) <i>The Beauty and Power of Forward Equations</i>	Jan Obloj (University of Oxford) <i>Joint Modelling and Calibration of SPX and VIX by Optimal Transport</i>	Stéphane Crépey (Université de Paris) <i>Deep XVA Analysis</i>	Nizar Touzi (École Polytechnique) <i>Is there a Golden Parachute in Sannikov's principal-agent problem?</i>
14:00 – 14:30	16:00 – 16:30		Julien Guyon (Bloomberg) <i>VIX-constrained Schrödinger bridges: joint calibration of SPX and VIX smiles with continuous stochastic volatility models</i>	Blanka Horvath (Imperial College London) <i>A Data-Driven Market Simulator for Small Data Environments</i>	Teemu Pennanen (King's College London) <i>Convex stochastic optimization</i>
14:30 – 15:00	16:30 – 17:00	VIRTUAL COFFEE BREAK & CHAT ROOMS			
15:00 – 15:30	17:00 – 17:30	Carole Bernard (Vrije Universiteit Brussel) <i>Improving multi-asset allocation via cost-efficient strategies</i>	Beatrice Acciaio (ETH Zürich) <i>Model-independence in a fixed-income market and weak optimal transport</i>	Roger Lee (University of Chicago) <i>Optimal Trading: a Filtering Approach with Explicit Solutions</i>	Matheus Grasselli (McMaster University) <i>Monetary policy responses to Covid-19: a comparison with the 2008 crisis and implications for the future of central banking</i>
15:30 – 16:00	17:30 – 18:00	Jean-Pierre Fouque (University of California) <i>Reinforcement learning for mean field games and mean field control problems</i>	Antoine Savine (Danske Bank) <i>Differential Machine Learning</i>	Jim Gatheral (Baruch College) <i>Diamond trees and the forest expansion</i>	CLOSING Alan De Genaro (FGV & EAESP) <i>Pricing contingent rights in Football</i>