Research in Options 2008

PROGRAM

Time	Monday	Tuesday	Wednesday
09:00-10:00	Bruno Dupire Bloomberg, USA	Raphael Douady Riskdata	Marco Avellaneda Courant Institute
10:00-10:15		**B R E A K**	
10:15-11:15	Lane Hughston Imperial College	Jean-Pierre Fouque UCSB	Rama Cont Columbia University
11:15-11:30		**C O F F E E B R E A K**	
11:30-12:30	Chris Rogers Cambridge University	Matheus Grasselli McMaster University	Sebastian Jaimungal Toronto University
12:30-14:30		**L U N C H**	
14:30-16:30	MINICOURSE Real Options Matheus Grasselli	MINICOURSE Commodity Derivatives Sebastian Jaimungal	MINICOURSE 15 Years of Local Volatility Bruno Dupire
16:30-17:00		**C O F F E E B R E A K**	
17:00-18:00	CONTRIBUTED PRESENTATION A. Ohashi	Gyorgy Varga FCE Brazil	CONTRIBUTED PRESENTATIONS M. Jeannin
18:00-18:30		**BREAK**	
18:30-19:30	CONTRIBUTED PRESENTATION L. Overbeck	CONTRIBUTED PRESENTATIONS F. Touroucco	TBA
19:30-20:30	POSTER SESSION	POSTER SESSION	POSTER SESSION