

RIO 2009 — CONTRIBUTED TALKS

MONDAY		TUESDAY	
	<i>Statistics and Econometrics</i>	<i>Systemic Risk</i>	<i>Statistics</i>
			<i>Numerics and Calibration</i>
17:00-17:30	<p>Pair-copulas Modeling of Realized Volatilities</p> <p>B. Mendes (UFRJ)</p>	<p>Measuring systemic risk: a network-based approach</p> <p>R. Cont (Columbia University)</p>	<p>Minimal Markov models</p> <p>J. Garcia (UNICAMP)</p>
17:30-18:00	<p>Maximum $T(q)$-Likelihood Estimation: a New Method and its Application in Risk Management</p> <p>N. Kolev (USP)</p>	<p>Banking System Topology and Systemic Risk: The Brazilian Network Empirical Analysis</p> <p>E. Bastos (Banco Central do Brasil)</p>	<p>Local volatility modeling using the parametric approach</p> <p>S. Karlsson (Vienna University of Technology)</p>
18:30-19:00	BREAK	BREAK	BREAK
	<i>Statistics and Econometrics</i>	<i>Stochastic Methods</i>	<i>Numerics and Calibration</i>
19:00-19:30	<p>Robust Decision Under Model Uncertainty</p> <p>S. Tobelem (London School of Economics)</p>	<p>Symmetry and Option Price Monotonicity</p> <p>J. Fajardo (IBMEC)</p>	<p>Monte-Carlo valuation in the Uncertain Volatility Model</p> <p>J. Guyon (Société Générale)</p>
19:30-20:00	<p>Long-Short strategies</p> <p>J. Caldeira (UFRGS)</p>	<p>Stable-1/2 Bridges and Insurance: a Bayesian approach to non-life reserving</p> <p>E. Hoyle (Imperial College)</p>	<p>Nonuniform Fourier Transform in Option Pricing</p> <p>M. Souza (UFF)</p>