

# Research in Options 2013

*Búzios, Rio de Janeiro, from November 29 to December 5, 2013.*

## General Workshop Program

Time	Monday 2	Tuesday 3	Wednesday 4
	<b>8:30 - 9:00: Opening</b>		
<b>Room 1</b>			
09:00  10:30	<b>PANEL 1</b> Bruno Dupire (Bloomberg, USA)  Luca Capriotti (Credit Suisse Group, NYC, USA)	<b>PANEL 1</b> Lane Hughston (University College London, UK)  Chris Rogers (Cambridge, UK)	<b>PANEL 1</b> Jacek Leskow (Technical University of Crackow, Poland)  Mike Ludkovski (UCSB, USA)
	<b>Chair: J. Zubelli</b>	<b>Chair: M. Grasselli</b>	<b>Chair C. Vázquez</b>
	QUESTIONS FOR PANEL 1	QUESTIONS FOR PANEL 1	QUESTIONS FOR PANEL 1
<b>10:45 - 11:00AM: Coffee</b>			
<b>Room 1</b>			
11:00  12:30	<b>PANEL 2</b> Sebastian Jaimungal (University of Toronto)  Marcos Costa Santos Carreira (BM&F - Bovespa)	<b>PANEL 2</b> Claudia Sagastizabal (IMPA)  Teemu Pennanen (King's College, UK)	<b>PANEL 2</b> Carlos Vázquez (A Coruña, Spain)  Emmanuel Gobet (École Polytechnique, France)
	<b>Chair: B. Dupire</b>	<b>Chair: C. Rogers</b>	<b>Chair: R. Lee</b>
	QUESTIONS FOR PANEL 2	QUESTIONS FOR PANEL 2	QUESTIONS FOR PANEL 2
<b>12:45 - 15:00 Lunch</b>			
<b>Room 1</b>			
15:00  16:30	<b>SPECIAL SESSION ON FINANCIAL MARKETS</b>  Laurent Partouche (EUREX)  Terence Ma (South Street Securities, USA)	<b>PANEL 3</b> Julien Guyon (Soc. Gen., Paris, France)  Roger Lee (U. Chicago, USA)	<b>15:00 - 16:00PM: PANEL 3</b>  Rafael Douady  (45 minutes)
	<b>Chair: J. Zubelli</b>	<b>Chair: L. Hughston</b>	<b>Chair: S. Jaimungal</b>
	QUESTIONS FOR PANEL 3	QUESTIONS FOR PANEL 3	QUESTIONS FOR PANEL 3
<b>16:45 - 17:30 COFFEE BREAK</b>			
17:30  19:00	<b>CONTRIBUTED PRESENTATIONS PART 1</b> (3 presentations of 25 mins each one + 5 mins for questions)	<b>CONTRIBUTED PRESENTATIONS PART 2</b> (3 presentations of 25 mins each one + 5 mins for questions)	<b>CONTRIBUTED PRESENTATIONS PART 3</b> (3 presentations of 25 mins each one + 5 mins for questions)
19:00  20:30	WINE AND POSTERS	POSTER SESSION	