Minicourse Program

Friday 29	Saturday 30	Sunday 1
The bus will leave from Rio de Janeiro (IMPA) to Búzios (Hotel Pérola Búzios)	Room 1	
	08:30 - 10:30 Sebastian Jaimungal (Univ. of Toronto, Canada) Title: An Introduction to Algorithmic Trading. Part 1	09:00 - 10:30 Matheus Grasselli (McMaster Univ., Canada) Title: Dynamical Systems and Financial Instability. Part 1
	10:30 - 11:00 Coffee Break	
	11:00 - 12:30 Sebastian Jaimungal (Univ. of Toronto,Canada) Title: An Introduction to Algorithmic Trading Part 2	11:00 - 12:30 Matheus Grasselli (McMaster Univ., Canada) Title: Dynamical Systems and Financial Instability Part 2
	12:30 - 14:30 Lunch	
	14:30 - 15:45 Terence Ma (South Street Securities, USA) Title: What Can the Emerging Markets Learn from the Turmoil of the U.S. Mortgage Industry? Part 1	14:30 - 15:45 Luca Capriotti (Credit Suisse Group, NYC, USA) Title: Efficient Risk Management in Monte Carlo Part 1
	15:45 - 16:00 Coffee Break	
	16:00 - 17:15 Terence Ma (South Street Securities, USA) Title: What Can the Emerging Markets Learn from the Turmoil of the U.S. Mortgage Industry? Part 2	16:00 - 17:15 Luca Capriotti (Credit Suisse Group, NYC, USA) Title: Efficient Risk Management in Monte Carlo Part 2
	17:15 - 17:30 Break	
	17:30 - 18:45 Terence Ma (South Street Securities, USA) Title: What Can the Emerging Markets Learn from the Turmoil of the U.S. Mortgage Industry? Part 3	17:30 - 18:45 Luca Capriotti (Credit Suisse Group, NYC, USA) Title: Efficient Risk Management in Monte Carlo Part 3