Research in Options 2011

TENTATIVE
MINICOURSE SCHEDULE
(Subject to Small Variations)

TIME \ DAY	SATURDAY, NOV 27	SUNDAY, NOV 28
8:00 AM	BREAKFAST	
10:30AM – 12NOON	Matheus Grasselli Understanding Financial Crisis - A Statistical Perspective	Carole Bernard Optimal Portfolio Selection
12:00 – 2:30PM	LUNCH/BEACH/ETC	
2:30 – 4:30PM	Nicolas Westray Applications of Stochastic Control in Algorithmic Trading	Carole Bernard Optimal Portfolio Selection
4:30 – 5:00PM	BREAK	
5:00 – 7:00PM	Nicolas Westray Applications of Stochastic Control in Algorithmic Trading	Matheus Grasselli Understanding Financial Crisis - A Statistical Perspective
7:00 – 7:30PM	BREAK	
7:30 PM	DINNER	WELCOME COCKTAIL