### Monday 1

**6:30 - 8:30PM: CONTRIBUTED PRESENTATIONS**  
(4 presentations of 25 mins each one + 5 mins for questions)

<table>
<thead>
<tr>
<th>Room 1</th>
<th>Room 2</th>
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| **Douglas Machado**  
Comments on a bid-ask model for liquid markets | **Juan C. Arismendi (Univ. of Reading)**  
*An Analytic Approximation of the Implied Risk-neutral Density of American Multi-asset Options* |
| **Felipe Macias (IMPA)**  
Numerical Methods and Models for Portfolio Liquidation and Risk Quantification | **Youngna Choi (MSU - Montclair State University)**  
Financial Instability Contagion: modeling and data calibration |
| **Max Oliveira de Souza (UFF)**  
A Heded Monte Carlo Approach to Real Option Pricing | **José Faias (Católica Lisboa School of Business and Economics)**  
Option-implied information and return prediction |
| **Xu Yang (IMPA)**  
Options on the Bill of Lading | **Gyorgy Varga (FGV - Brazil)**  
Equity Liquidity Premium in Brazil |

### Wednesday 3

**6:30 - 8:00PM: CONTRIBUTED PRESENTATIONS**  
(3 presentations of 25 mins each one + 5 mins for questions)

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<tr>
<th>Room 1</th>
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| **Ruth Kaila (Univ. of Helsinki)**  
Integrated variance and the Heston model | **Alberto Pinto (Porto)**  
Optimal Life Insurance, Consumption and Investment |
| **Nikolai Kolev (USP)**  
Extreme Dependence Modelling in Energy Markets using Sibuya-type Copulas | **Yuri Saporito (University of Santa Barbara)**  
Recent Developments on Functional Itô Calculus - Lie Bracket and Tanaka Formula |
| **Juan Pablo Luna (UFRJ)**  
Benders Decomposition for Equilibrium Problems with Risk Aversion |  |