

**General Workshop Program**

<b>Monday 1</b>		<b>Wednesday 3</b>	
<b>6:30 - 8:30PM: CONTRIBUTED PRESENTATIONS</b> (4 presentations of 25 mins each one + 5 mins for questions)		<b>6:30 - 8:00PM: CONTRIBUTED PRESENTATIONS</b> (3 presentations of 25 mins each one + 5 mins for questions)	
Room 1	Room 2	Room 1	Room 2
<b>Douglas Machado</b>  Comments on a bid-ask model for liquid markets	<b>Juan C. Arismendi (Univ. of Reading)</b>  An Analytic Approximation of the Implied Risk-neutral Density of American Multi-asset Options	<b>Ruth Kaila (Univ. of Helsinki)</b>  Integrated variance and the Heston model	<b>Alberto Pinto (Porto)</b>  Optimal Life Insurance, Consumption and Investment
<b>Felipe Macias (IMPA)</b>  Numerical Methods and Models for Portfolio Liquidation and Risk Quantification	<b>Youngna Choi (MSU - Montclair State University)</b>  Financial Instability Contagion: modeling and data calibration	<b>Nikolai Kolev (USP)</b>  Extreme Dependence Modelling in Energy Markets using Sibuya-type Copulas	<b>Yuri Saporito (University of Santa Barbara)</b>  Recent Developments on Functional Itô Calculus - Lie Bracket and Tanaka Formula
<b>Max Oliveira de Souza (UFF)</b>  A Hedged Monte Carlo Approach to Real Option Pricing	<b>José Faias (Católica Lisboa School of Business and Economics)</b>  Option-implied information and return prediction	<b>Juan Pablo Luna (UFRJ)</b>  Benders Decomposition for Equilibrium Problems with Risk Aversion	
<b>Xu Yang (IMPA)</b>  Options on the Bill of Lading	<b>Gyorgy Varga (FGV - Brazil)</b>  Equity Liquidity Premium in Brazil		