

Research in Options 2014

Búzios, Rio de Janeiro, de 28/11 até 04/12.

Mínicourse Program and Poster Session

Friday 28	Saturday 29	Sunday 30
The bus will leave from Rio de Janeiro (IMPA) to Búzios (Hotel Atlântico Búzios)	Tucuns Room	
	<p style="text-align: center;">10:00 - 12:00 Sebastian Jaimungal (Univ. of Toronto, Canada) Algorithmic and High Frequency Trading: Data, Models & Methods Part 1</p>	<p style="text-align: center;">10:00 - 12:00 Lakshithe Wagalath (IESEG Paris, France) Systemic Risk and Fire Sales Part 1</p>
	12:30 - 14:30 Lunch	
	<p style="text-align: center;">14:30 - 16:00 Sebastian Jaimungal (Univ. of Toronto, Canada) Algorithmic and High Frequency Trading: Data, Models & Methods Part 2</p>	<p style="text-align: center;">14:30 - 16:00 Matheus Grasselli (McMaster Univ., Canada) Dynamical Systems and Financial Instability - new modelling insights and empirical validation Part 1</p>
	16:00 - 16:30 Coffee break	
	<p style="text-align: center;">16:30 - 18:30 Lakshithe Wagalath (IESEG Paris, France) Systemic Risk and Fire Sales Part 2</p>	<p style="text-align: center;">16:30 - 18:30 Matheus Grasselli (McMaster Univ., Canada) Dynamical Systems and Financial Instability - new modelling insights and empirical validation Part 2</p>
		<p style="text-align: center;">19:30 Poster Session</p>