

<b>Monday 1</b>	<b>Tuesday 2</b>	<b>Wednesday 3</b>
<b>Tucuns Room</b>		
<b>08:30 – 10:00AM: PANEL 1</b> <b>Bruno Dupire (Bloomberg)</b> A Few Myths in Quantitative Finance <b>Ernst Eberlein (University of Freiburg, Germany)</b> Valuation in illiquid markets and the Feynman-Kac representation (45 minutes each one)	<b>08:30 - 10:00AM: PANEL 1</b> <b>Uwe Schmock (TU Vienna)</b> Conditional Weighted Expected Shortfall, Conditional Distortion Risk Measures, and Application to Risk Capital Allocation <b>Martin Schweizer (ETH Zurich)</b> A new look at stochastic Fubini theorems (45 minutes each one)	<b>08:30 - 10:00AM: PANEL 1</b> <b>Lane Hughston (Brunel University, UK)</b> Interest in the Long Term <b>Chris Rogers (Cambridge, UK)</b> Combining different models (45 minutes each one)
<b>Chair: J. Zubelli</b>	<b>Chair C. Bernard</b>	<b>Chair: E. Gobet</b>
<b>QUESTIONS FOR PANEL 1</b>	<b>QUESTIONS FOR PANEL 1</b>	<b>QUESTIONS FOR PANEL 1</b>
<b>10:15 - 10:30AM: Coffee Break</b>		
<b>10:30 - 12:00PM: PANEL 2</b> <b>Sebastian Jaimungal (Toronto)</b> A Mean Field Game approach to Optimal Execution <b>Matheus Grasselli (McMaster)</b> A stock-flow consistent macroeconomic model for asset price bubbles (45 minutes each one)	<b>10:30 - 12:00PM: PANEL 2</b> <b>Raphael Douady (Riskdata )</b> The Whys of the LOIS: Credit Skew and Funding Rates Volatility <b>Jorge P. Zubelli (IMPA)</b> Commodities, Derivatives on Futures, and Multiscale Models (45 minutes each one)	<b>10:30 - 12:00PM: PANEL 2</b> <b>Carole Bernard (Waterloo, Canada)</b> Implied dependence versus implied correlation <b>Lakshitha Wagalath (IESEG, Paris)</b> Institutional investors and the dependence structure of asset returns (45 minutes each one)
<b>Chair: M. Avellaneda</b>	<b>Chair: B. Dupire</b>	<b>Chair: R. Lee</b>
<b>QUESTIONS FOR PANEL 2</b>	<b>QUESTIONS FOR PANEL 2</b>	<b>QUESTIONS FOR PANEL 2</b>
<b>12:15 - 2:30PM: Lunch</b>		
<b>2:30 – 4:00PM: PANEL 3</b> <b>Terence Ma (South Securities)</b> The Measurement of Prepayment & Interest Rate Risks of Mortgage-Backed Securities <b>Marco Avellaneda (NYU, USA)</b> The Measurement of Prepayment & Interest Rate Risks of Mortgage-Backed Securities (45 minutes each one)	Free Afternoon  <b>Geribá Socio-Cultural Activity (sponsored by Finance Concepts LLC)</b>  <b>FINANC E ONCEPTS</b>	<b>02:30 - 4:00PM: PANEL 3</b> <b>Julien Guyon (Bloomberg)</b> Path-Dependent Volatility <b>Roger Lee (U. Chicago, USA)</b> Volatility skews of leveraged products in asymptotic regimes (45 minutes each one)
<b>Chair: M. Grasselli</b>		<b>Chair: L. Hughston</b>
<b>QUESTIONS FOR PANEL 3</b>		<b>QUESTIONS FOR PANEL 3</b>
<b>4:15 - 4:30PM: Break</b>		
<b>4:30 – 6:00PM: PANEL 4</b> <b>Carlos Vazquez (La Coruña)</b> Speed up of derivatives pricing and calibration with SABR models in GPUs <b>Emmanuel Gobet (École Polytechnique, França)</b> Rare Event Simulation Using Reversible Shaking Transformations (45 minutes each one)		<b>4:30 - 6:00PM: PANEL 4</b> <b>Claudia Sagastizabal (IMPA)</b> On Modelling and Solving Risk-Averse Stochastic Equilibrium Problems <b>Teemu Pennanen (King's College, UK)</b> Optimal investment and contingent claim valuation in illiquid markets (45 minutes each one)
<b>Chair: S. Jaimungal</b>		<b>Chair: M. Solodov</b>
<b>QUESTIONS FOR PANEL 4</b>		<b>QUESTIONS FOR PANEL 4</b>
<b>6:15 - 6:30PM: Coffee Break</b>		
<b>6:30 - 8:30PM: CONTRIBUTED PRESENTATIONS SESSIONS 1 and 2</b> (4 presentations of 25 mins each one + 5 mins for questions)		<b>6:30 - 8:00PM: CONTRIBUTED PRESENTATIONS SESSIONS 1 and 2</b> (3 presentations of 25 mins each one + 5 mins for questions)