

mathematics & finance:

RIO

18th Edition

Research in Options



FGV, Rio de Janeiro, Brazil

December 9th to
December 13th, 2023

Keynote Speaker

Walter Schachermayer - University of Vienna

Invited Plenarists

Antoine Jacquier - Imperial College London

Beatrice Acciaio - London School of Economics

Bruno Dupire - Bloomberg & New York University

Carole Bernard - Grenoble École de Management
& Vrije Universiteit Brussel

Christa Cuchiero - University of Vienna

Jorge Zubelli - Khalifa University

Julien Guyon - École des Ponts ParisTech

Julio Backhoff - University of Vienna

Lakshitha Wagalath - IÉSEG School of Management

Lane Hughston - Goldsmiths College, University of London

Mahammad Fesanghary - Bloomberg

Marco Frittelli - Università degli Studi di Milano

Matheus Grasselli - McMaster University

Raphael Douady - University of Paris I: Panthéon-Sorbonne

Ryan Donnelly - King's College London

Sebastian Jaimungal - University of Toronto

Silvana Pesenti - University of Toronto

Teemu Pennanen - King's College London

Practical Minicourses

Antoine Jacquier - Imperial College London
"Quantum machine learning"

Julien Guyon - École des Ponts ParisTech
"Volatility modeling"

Ryan Donnelly - King's College London
"Models of optimal execution"

Silvana Pesenti - University of Toronto
"Risk assessment under uncertainty"

Organizing & Scientific Committee

Bruno Dupire - Bloomberg & New York University

Jorge Zubelli - Khalifa University

Max Souza - Fluminense Federal University

Rodrigo Targino - Getulio Vargas Foundation

Sebastian Jaimungal - University of Toronto

Vinicius Albani - Federal University of Santa Catarina

Yuri Saporito - Getulio Vargas Foundation

Call for Posters and Abstracts submission until October 16, 2023.



For further information:
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eventos.fgv.br/research-options-2023

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