

Research in Options 2021

UFSC, FGV EMap and KU Math Department, Nov. 21 - 24

General Program

Abu Dhabi	NYC Time	RJ Time	11/21/2021 (SUNDAY)	11/22/2021 (MONDAY)	11/23/2021 (TUESDAY)	11/24/2021 (WEDNESDAY)
19:00 – 19:30	10:00 – 10:30	12:00 – 12:30	OPENING & TALK by Bruno Dupire <i>Signatures: a basis for path dependent options</i>	Giorgio Consigli (Khalifa University) <i>Optimal option portfolios with volatility as asset class in a discrete market</i>	Marcos Lopez de Prado (Abu Dhabi Investment Authority) <i>Escaping The Sisyphean Trap: How Quants Can Achieve Their Full Potential</i>	Alex Lipton (Abu Dhabi Investment Authority) <i>New Applications of Heat Potentials to Derivatives Pricing</i>
19:30 – 20:00	10:30 – 11:00	12:30 – 13:00		Ernst Eberlein (Universität Freiburg) <i>Fourier Based Methods for the Management of Complex Life Insurance Products</i>	Lane Hughston (Goldsmiths University of London) <i>Information-Based Trading</i>	Teemu Pennanen (King's College London) <i>Duality in Convex Stochastic Optimization</i>
20:00 – 20:30	11:00 – 11:30	13:00 – 13:30	VIRTUAL COFFEE BREAK & CHAT ROOMS			
20:30 – 21:00	11:30 – 12:00	13:30 – 14:00	Matheus Grasselli (McMaster University) <i>Testing the Keen model for the United States</i>	Emmanuel Gobet (École Polytechnique) <i>Optimal ecological transition path of a credit portfolio distribution, based on Multidate Monge-Kantorovich formulation</i>	Sebastian Jaimungal (University of Toronto) <i>Deep Learning for Principal-Agent Mean Field Games</i>	Martino Grasselli (Università di Padova) <i>Long vs Short Time Scales: the Rough Dilemma and Beyond</i>
21:00 – 21:30	12:00 – 12:30	14:00 – 14:30	Raphaël Douady (Univ Paris 1 Sorbonne and CNRS) <i>Second order random fields and yield curve modelling</i>	Antoine Savine (Danske Bank) <i>Axes that matter: PCA with a difference</i>	Jim Gatheral (Baruch College) <i>Pricing in affine forward variance models</i>	Alberto Pinto (Universidade do Porto) <i>Barrett's paradox</i>
21:30 – 22:00	12:30 – 13:00	14:30 – 15:00	Carole Bernard (Grenoble École de Management) <i>Cost-efficient payoffs under model ambiguity</i>	Brian Huye (Saxo Bank) <i>Axes that matter: PCA with a difference (continuation)</i>	Alan De Genaro (FGV) <i>Forward curve modelling for energy in Brazil</i>	Stéphane Crépey (Université de Paris) <i>Darwinian Model Risk And Reverse Stress Testing</i>
22:00 – 22:30	13:00 – 13:30	15:00 – 15:30	VIRTUAL COFFEE BREAK & CHAT ROOMS			
22:30 – 23:00	13:30 – 14:00	15:30 – 16:00	Jean-Pierre Fouque (University of California) <i>Investments with Heterogenous Risk Aversion</i>	Julien Guyon (Bloomberg) <i>A New Look at Bergomi Models: Closed-Form VIX Futures Expansions, Joint S&P 500/VIX Calibration, and the Appeal of Path-Dependent Volatility</i>	Josef Teichmann (ETH Zürich) <i>Model free Deep Hedging</i>	TALK by Jorge P. Zubelli & CLOSING