Research in Options

FGV, Rio de Janeiro, Brazil
December 9th to December 13th, 2023

Keynote Speaker
Walter Schachermayer - University of Vienna

Invited Plenaryists

- Antoine Jacquier - Imperial College London
  - Beatrix 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
  - Lakshithe 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
  - 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"

Practical Minicourses

- Antoine Jacquier - Imperial College London
- Beatrix 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
- 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.