Research in Options 2022
FGV, Rio de Janeiro, August 20 – August 24, 2022

Friday 19

ARRIVAL

Saturday 20

Hour	Saturday 20
12:30 - 13:30	**Registration**
13:00 - 16:00	**Lakshithe Wagalath** (IÉSEG School of Management) *Feedback effects and endogenous risk in financial markets*
16:00 - 16:30	**Coffee Break**
16:30 - 19:30	**Raphael Douady** (SUNY Stony Brook) *Portfolio construction using nonlinear polymodels*

Sunday 21

Hour	Sunday 21
10:00 - 10:30	**Registration**
	Welcome Coffee
10:30 - 12:30	**Sebastian Jaimungal** (University of Toronto) *Reinforcement Learning for Finance*
12:30 - 14:00	**Lunch**
14:00 - 17:00	**Julian Guyon** (Bloomberg LP) *Recent advances in VIX modeling*