econofis'14

3rd edition

October 1st-3rd 2014

CBPF- Rio de Janeiro - Brazil

INVITED TALKS

Alan DeGenaro (Brazil)
Point processes and order book dynamics

José Fajardo (Brazil)
Implied volatility smirk under asymmetric dynamics

Roberto Iglesias (Brazil)
Systemic risk in the interbank network

Fabrizio Lillo (Italy)
The adaptive nature of liquidity in financial markets

Thomas Lux (Germany)
The dynamics of the interbank market

Tiziana di Matteo (UK)
A look into dependency structure and scaling properties of financial time series

Michael Mcaleer (The Netherlands)
Leverage and feedback effects on multifactor Wishart stochastic volatility for option pricing

Benjamin Tabak (Brazil)
Contagion risk within firm-bank bivariate networks

Stefan Thurner (Austria)
Elimination of systemic risk by a systemic risk tax

SCIENTIFIC COMMITTEE

Lisa Borland (USA)
Alan Kirman (France)
Rosario Mantegna (Hungary)
Matteo Marsilli (Italy)
Luca Moriconi (Brazil)
Marcelo Byrro Ribeiro (Brazil)
Rosane Riera (Brazil)
Rogério Rosenfeld (Brazil)
Benjamin Tabak (Brazil)
Constantino Tsallis (Brazil)

ORGANIZING COMMITTEE

Sílvio Duarte Queirós (CBPF)
Celia Anteneodo (PUC-Rio)
Daniel Cajueiro (UnB)

http://econofis14.fis.puc-rio.br
econofis@cbpf.br

CBPF PUC RIO UnB

CAPES FAPERJ inct-sc