

FM12 On-site Program Changes

Program Page #	Day	Session	Time	Description of Change
107	Mon	IC1	8:30 AM	Session Chair: Rama Cont
111	Mon	MS9	5:00 PM	Replacement: Yu-Jui Huang replaces A. Lim - New talk: Robust Maximization of Asymptotic Growth under Covariance Uncertainty
116	Tues	CP5	11:50 AM	Cancellation: N. Detering (this talk in CP8, Wed 11:30 AM)
116	Tues	CP5	11:50 PM	Replacement: Kailash Patidar replaces N. Detering - New talk: Spectral Method for Pricing Standard and Non-standard Options
117	Tues	MS16	4:00 PM	Session Chair: Kostantinos Spiliopoulos
117	Tues	MS16	4:00 PM	Replacement: Justin Sirignano replaces K. Giesecke (same talk)
122	Wed	CP7	11:30 AM	Cancellation: A. Lionnet
122	Wed	CP8	11:30 AM	Replacement: Nils Detering replaces C. Han - New talk: Diversification and Crash-Protection Using Variance Swap Calendar Spreads