

Econophysics Colloquium 2016

ICTP/SAIFR - São Paulo, Brazil - July 27 - 29, 2016

	Wednesday, 27	Thursday, 28	Friday, 29
8:30 – 9:15	Registration		
9:15 – 9:30	Welcome		
9:30 - 10:30	Universality in the Interoccurrence times in finance and elsewhere <i>(C. Tsallis)</i>	Multiplex dependence structure of financial markets <i>(T. Di Matteo)</i>	Measuring economic behavior using online data <i>(S. Moat)</i>
10:30-11:00	Coffee Break	Coffee Break	Coffee Break
11:00-12:00	Financial markets, Self-organized criticality and Random strategies <i>(A. Rapisarda)</i>	Sensing human activity using online data <i>(T. Preis)</i>	Portfolio Optimization under Expected Shortfall: Contour Maps of Estimation Error <i>(F. Caccioli)</i>
12:00-14:00	Lunch	Lunch	Lunch
14:00-15:00	IFT-Colloquium <i>(R. Mantegna)</i>	Dynamics of synchronicity of trading decisions of investors at the Nordic Stock Exchange <i>(R. Mantegna)</i>	Complexity driven collapses in large random economies <i>(G. Livan)</i>
15:00-16:00	Poster Session	Financial market crashes can be quantitatively forecasted <i>(S. Ann Cheong)</i>	Parallel Sessions 2A and 2B
16:00-16:30	Coffee Break	Coffee Break	Closing
16:30-17:30	Macroeconomic modelling with heterogeneous agents: the master equation approach <i>(M. Grasselli)</i>	Discussion Groups: Financial crises and systemic risk	
17:45-18:45	Parallel Sessions 1A and 1B	Discussion Groups: Critical transitions in markets	
19:00-22:00		Dinner	

Abstracts and more information can be found at: <http://www.ictp-saifr.org/econophysics2016>