



Join us at the OptionMetrics Research Conference! October 20, 2014 in New York, NY

[Register now](#) for a discounted rate! Early bird registration ends on September 25th!

OptionMetrics cordially invites you to attend the [2014 OptionMetrics Research Conference \(ORC 2014\)](#) to be held on October 20, 2014 at **Convvene Times Square**, New York.

OptionMetrics has organized a one-day conference, bringing together users and researchers from both academia and industry, to share ideas and increase understanding of the options markets. Come hear a full day of presentations on the latest research using OptionMetrics data!

Keynote Speaker: Jim Gatheral

We are excited to welcome Jim Gatheral as our Keynote Speaker this year. Jim is Professor of Mathematics at Baruch College, City University of New York, teaching mostly courses in the Masters of Financial Engineering (MFE) program. Prior to joining the faculty of Baruch College, he spent 27 years in investment banking, latterly as Managing Director responsible for Equity Quantitative Research at Bank of America Merrill Lynch. He is currently co-editor-in-chief of **Quantitative Finance**, managing editor of **IJTAF** and an associate editor of the **SIAM Journal on Financial Mathematics**. His current research focus is on volatility modeling and modeling equity market microstructure for algorithmic trading. His best-selling book, **The Volatility Surface: A Practitioner's Guide** (Wiley 2006) is one of the standard references on the subject of volatility modeling.

We look forward to seeing you there!

PS: Doctoral students are eligible for a 15% discount. Please [email us](#) for a discount code, and use "PhD Discount" in the subject line.

OptionMetrics, LLC is the financial industry's premier provider of reliable historical option price data, tools, and analytics. Currently, over 200 institutional subscribers and universities rely on our products as their main source of options pricing, implied volatility calculations, volatility surfaces, and analytics. We enable traders to construct, test, and execute options/derivatives investment strategies and accurately monitor their risk exposure, so that they can make more informed and, ultimately, more profitable investment decisions.