mathematics & finance: RiO Research in Options

Búzios, Rio de Janeiro, Brazil - November 28th to December 4th, 2014

CERTIFICATE

We hereby certify that, ***Andrés Ricardo Sosa Rodriguez***, **Centro Matemática - Universidad de la Republica**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Dynamic modelling of interest rate for the Uruguayan debt".***

Búzios, December 4, 2014.

Jorge Zubelli

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We hereby certify that, ***Arthur Mendes Alves***, **Fundação Universidade do Rio Grande**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Option Pricing: a probabilistic approach".***

Búzios, December 4, 2014.

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We hereby certify that, ***David Evangelista da Silveira Junior***, **Instituto Nacional de Matemática Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Analysis of a Multi-Factor Model for Commodities Futures".***

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We hereby certify that, ***Federico De Olivera***, **Centro Matemática - Universidad de la Republica**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Implied Volatility Smirk in Levy Markets".***

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We hereby certify that, ***Leandro Augusto Ferreira***, **Instituto de Matemática e Estatística**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Option Price Modeling via Extended Marshall-Olkin Distributions".***

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We hereby certify that, ***Lucas Farias Lima***, **Ibmec Business School**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: **“*Market Neutral Portfolios”.***

Búzios, December 4, 2014.

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We hereby certify that, ***Luciana Schmid Blatter Moreira***, **Pontifícia Universidade Católica do Rio de Janeiro**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Risk Analysis in a Portfolio of Commodities".***

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We hereby certify that, ***Rafael Aguilera Mazzei***, **Instituto de Matemática e Estatística**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Smile Effect in a Stochastic Volatility Model Applied to Vale PNA Call Options".***

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We hereby certify that, ***Sergio Alvares Rodrigues de Souza Maffra***, **Instituto Nacional de Matemática Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options, held at Búzios - Rio de Janeiro, from November 28 to December 4, 2014 and presented the following work: ***"Non-Gaussian Conditional Volatility Estimates for Multivariate Returns".***

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