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CERTIFICATE

We hereby certify that, ***Cassius Marcellus do Carmo Figueiredo***, **Instituto Infnet**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Determinants of Central Bank of Brazil Intervention on Exchange Rate Market:An Empirical Approach Using Logistic Regression and Artificial Neural Networks".***

Rio de Janeiro, December 3, 2015.

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CERTIFICATE

We hereby certify that, ***Claudio Cardoso Flores***, **Instituto Nacional de Matemática Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Robust Multivariate Estimates of Location and Scatter Applied to the Optimum Portfolio Selection Problem".***

Rio de Janeiro, December 3, 2015.

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We hereby certify that, ***Francesca Munia Machado***, **Instituto Nacional de Matemática Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Empirical Evaluation of the Black-Litterman Model".***

Rio de Janeiro, December 3, 2015.

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We hereby certify that, ***Gang Liu***, **École Polytechnique**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Rare Event Simulation Related To Financial Risks".***

Rio de Janeiro, December 3, 2015.

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We hereby certify that, ***Helder Alan Rojas Molina***, **Instituto de Matemática e Estatística**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Simple Models of Strings of Characters with Infinite Alphabet with Applications to Order Book Dynamics".***

Rio de Janeiro, December 3, 2015.

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We hereby certify that, ***Leandro Dognini***, **Instituto Nacional de Matemática Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Applying Analytic Bounds For Multi-period Risk Management".***

Rio de Janeiro, December 3, 2015.

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We hereby certify that, ***Melba Luz Torres Ortiz***, **Instituto de Matemática e Estatística**, participated in the Mathematics & Finance: Research in Options 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***"Long-Term behavior of a stochastic model for order book dynamics".***

Rio de Janeiro, December 3, 2015.

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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 2015, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 27 to December 3, 2015 and presented the following poster: ***“A Comparison of Go-Garch Estimation Methods”.***

Rio de Janeiro, December 3, 2015.

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