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IMPA, Rio de Janeiro, Brazil - November 25^{th} to December 1^{st}, 2016

We hereby certify that, ***Fernando A L Aiube***, **Universidade do Estado do Rio de Janeiro**, participated in the Mathematics & Finance: Research in Options 2016, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25^{th} to December 1^{st}, 2016 and presented the following poster: **“Evaluating the risk premium in the U.S. natural gas market: evidence from low-price regime”**.

Rio de Janeiro, December 1^{st}, 2016.

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We hereby certify that, ***Matheus Pimentel Rodrigues***, **USP - Escola Politécnica**, participated in the Mathematics & Finance: Research in Options 2016, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to December 1st, 2016 and presented the following poster: **"The effect of default risk on trading book capital requirements for public equities: an IRC application for the Brazilian Market"**.

Rio de Janeiro, December 1st, 2016.

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We hereby certify that, ***Rogério de Assis Medeiros***, **Instituto de Matemática e Estatística**, participated in the Mathematics & Finance: Research in Options 2016, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to December 1st, 2016 and presented the following poster: **“The CAPM with Social Influence”**.

Rio de Janeiro, December 1st, 2016.

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We hereby certify that, ***Xu Yang***, **Instituto Nacional de Matemática Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options 2016, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25^{th} to December 1^{st}, 2016 and presented the following poster: **“Calibration of the Volatility Premium in the Stochastic Volatility Model”**.

Rio de Janeiro, December 1^{st}, 2016.

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