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We hereby certify that, **Alberto Pinto, Universidade do Porto**, 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 work: “**High-frequency data: why are we looking at this?**”.

Rio de Janeiro, December 1st, 2016.

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We hereby certify that, **Ariel Levy, Universidade Federal Fluminense**, 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 work: “**Recent movement of crude oil prices: evidence from log-normal modeling**”.

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We hereby certify that, **Bruno Dupire, Bloomberg - NY**, 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 work: “**Volatility derivatives and trading / Special Techniques for Special Events / Risk & Derivatives (part I)**”.

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We hereby certify that, **Carole Bernard**, **Université de Grenoble**, 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 work: “**Model-free approach to price multivariate derivatives**”.

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We hereby certify that, **Chris Rogers, University of Cambridge**, 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 work: “**High Frequency Trading / High-frequency data: why are we looking at this?**”.

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We hereby certify that, **Emmanuel Gobet**, **École Polytechnique**, 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 work: **“MCMC design-based non-parametric regression for rare-event. Application to nested risk computations”**.

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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 25th to December 1st, 2016 and presented the following work: **“Evaluating the risk premium in the U.S. natural gas market: evidence from low-price regime”**.

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We hereby certify that, **Gyorgy Varga**, **Fce Consultoria**, 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 work: “**Volatility Trading under a Mean Reverting Process**”.

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We hereby certify that, **Jorge P. Zubelli**, 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 25th to December 1st, 2016 and presented the following work: “**A Non-intrusive Stratified Resampler for Regression Monte Carlo with Application to Option Pricing**”.

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We hereby certify that, **Jose Afonso Faias, Universidade Católica Portuguesa**, 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 work: **“Equity Premium Predictability from Cross-Sectorial Downturns”**.

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We hereby certify that, **Juan Carlos Arismendi Zambrano**, **Universidade de Brasilia**, 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 work: “**The Implications of Tail Dependency for Counter Party Credit Risk Modelling**”.

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We hereby certify that, **Juan Pablo Gama Torres, IMPA - Pós-Doutorando**, 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 work: “**Volatility on Procylical Assets with Risk Loving**”.

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We hereby certify that, **Julien Guyon, Bloomberg**, 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 work: “**Risk & Derivatives (part II) / The Particle Method for Smile Calibration**”.

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We hereby certify that, **Julio Daniel Backhoff Veraguas**, **Vienna University of Technology**, 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 work: “**On the Dynamic Representation of Some Time-Inconsistent Risk Measures in a Brownian Filtration**”.

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We hereby certify that, **Lakshitha Wagalath**, **Iéseg School of Management**, 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 work: **“Risk-based capital requirements and optimal liquidation in a stress scenario”**.

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We hereby certify that, **Lane Hughston, Brunel University London**, 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 work: “**Lévy-Vasicek Models and the Long-Bond Return Process**”.

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We hereby certify that, **Marco Avellaneda**, **Courant Institute of Mathematical Sciences**, 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 work: **“Risk and liquidity management: for equity derivatives, credit derivatives & fixed-income / Trading VIX Derivatives / Risk & Derivatives (part I)”**.

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We hereby certify that, **Martino Grasselli, Padova University**, 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 work: “**Lie Symmetri Methods for Local Volatility Models**”.

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We hereby certify that, **Matheus Grasselli, McMaster University**, 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 work: “**Macroeconomic modelling with heterogeneous agents: the master equation approach**”.

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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 work: **“The effect of default risk on trading book capital requirements for public equities: an IRC application for the Brazilian Market”**.

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We hereby certify that, **Nikolai Kolev**, 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 work:
“Statistics in Finance / Marking to market credit derivatives on simultaneous credit events”.

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We hereby certify that, **Rafael Moura Azevedo**, **Universidade Federal de Pernambuco**, 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 work: **“Semi-Parametric Entropic Estimation of State Price Densities Implicit in Interest Rate Derivatives”**”.

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We hereby certify that, **Rodrigo Targino**, **Universidade Federal 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 25th to December 1st, 2016 and presented the following work: **“Risk & Derivatives (part III)”**.

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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 work: “**The CAPM with Social Influence**”.

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We hereby certify that, **Ryan Donnelly**, **Ecole Polytechnique Fédérale de Lausanne**, 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 work:
“Insider Trading with Residual Risk”.

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We hereby certify that, **Sabrina Mulinacci**, **Università di Bologna**, 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 work: “**Statistics in Finance / Marking to market credit derivatives on simultaneous credit events**”.

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We hereby certify that, **Sebastian Jaimungal**, **University of Toronto**, 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 work: “**Algo Trading: From theory to practice / Trading algorithms with learning in latent alpha models / High Frequency Trading**”.

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We hereby certify that, **Stefano De Marco**, **École Polytechnique**, 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 work: “**Asymptotics and calibration for American options**”.

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We hereby certify that, **Stephane Crepey**, **Université Evry Val d'Essonne**, 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 work: “**Central Clearing Valuation Adjustment / Counterparty Risk, Cost of Funding, Cost of Capital and Central Clearing / Portfolio Management**”.

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We hereby certify that, **Teemu Pennanen, King's College London**, 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 work: **“Portfolio Management / Optimal hedging and valuation of oil derivatives and refineries”**.

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We hereby certify that, **Umberto Cherubini, Università di Bologna**, 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 work: “**Statistics in Finance / No-Arbitrage Choquet Pricing with an Application to the Irrational Exercise Problem**”.

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We hereby certify that, **Uwe Schmock, Vienna University of Technology**, 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 work: “**Risk & Derivatives (part III) / Multivariate Collective Risk Model: Dependent Claim Numbers and Panjer's Recursion**”.

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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 25th to December 1st, 2016 and presented the following work:
“Calibration of the Volatility Premium in the Stochastic Volatility Model”.

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We hereby certify that, **Youngna Choi, Montclair State University**, 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 work: “**Tracking Financial Instability Contagion: modeling and data calibration**”.

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We hereby certify that, **Yuri Fahham Saporito**, **Fundação Getúlio Vargas**, 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 work: “**Risk & Derivatives (part III)**”.

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