mathematics & finance: RiO Research in Options

Búzios, Rio de Janeiro, Brazil - December 07th to 12th, 2012

CERTIFICATE

We hereby certify that, ***Ewan Mackie***, **Instituto de Matematica Pura e Aplicada**, participated in the Mathematics & Finance: Research in Options, held at Hotel Atlântico, Búzios - RJ, from December 7 to 12, 2012 and presented the following poster: **“*A Long-Memory Model for the Term-Structure of Commodity Futures*”.**

Búzios, December 12, 2012.

Jorge Zubelli
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Research in Options

Búzios, Rio de Janeiro, Brazil - December 07th to 12th, 2012

CERTIFICATE

We hereby certify that, ***Jamil Kehdi Pereira Chevitarese***, **Instituto Brasileiro de Mercados e Capitais**, participated in the Mathematics & Finance: Research in Options, held at Hotel Atlântico, Búzios - RJ, from December 7 to 12, 2012 and presented the following poster: **"*PCA Explanatory Power in Stochastic Interest Rate Models*".**

Búzios, December 12, 2012.

Jorge Zubelli
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