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We hereby certify that, ***cesar igal torres ortiz***, **USP - Escola Politécnica**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25^{th} to 30^{th}, 2017 and presented the following poster: "**Bayesian Econometrics in Macro-Stress Testing**".

Rio de Janeiro, November 30^{th}, 2017.

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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 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: "**A stochastic model for price and spread dynamics in some liquidity regimens**".

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We hereby certify that, ***Isaque Santa Brigida Pimentel***, **École Polytechnique**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: “**Hedging with non-quadratic local risk-minimization**”.

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We hereby certify that, ***Luiz Paulo da Cruz Scarp***, **Centro Universitário Unifaminas**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: "**An agent-based artificial options market**".

Rio de Janeiro, November 30th, 2017.

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We hereby certify that, ***Matheus Lima Cornejo***, **Universidade Federal do Espirito Santo**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: "**Robust singular spectrum analysis: an empirical study**".

Rio de Janeiro, November 30th, 2017.

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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 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25^{th} to 30^{th}, 2017 and presented the following poster: "**Numerical Solutions of Partial Differential Equations via Simulated Annealing**".

Rio de Janeiro, November 30^{th}, 2017.

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We hereby certify that, ***Rosember Guerra***, **Eafit**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: "**Focused Estimation in Portfolio Selection Problems**".

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We hereby certify that, ***Winicius Botelho Faquieri***, **Universidade do Estado do Rio de Janeiro**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: "**Financialization of the commodity future markets through factor models**".

Rio de Janeiro, November 30th, 2017.

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We hereby certify that, ***Yuri Resende Fonseca***, **Instituto Militar de Engenharia**, participated in the Mathematics & Finance: Research in Options 2017, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from November 25th to 30th, 2017 and presented the following poster: "**Predicting volatility surfaces with GAS models and SABR parametrization**".

Rio de Janeiro, November 30th, 2017.

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