

# mathematics & finance:

# Rio

## research in options

Angra dos Reis, Rio de Janeiro, Brazil - November 24<sup>th</sup> to 26<sup>th</sup>, 2008

# CERTIFICATE



We hereby certify that, **Alberto Ohashi**, *Unicamp - Instituto de Matemática, Estatística e Computação*, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Weak approximations of Wiener functionals**”.

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We hereby certify that, **Antonio Sergio Munhoz, Universidade Federal do Espirito Santo**, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Efeito da taxa de câmbio sobre o lucro de firmas exportadoras**”.

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We hereby certify that, **Bruno Dupire, Empresa - Bloomberg - NY**, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Functional Ito Calculus and Volatility Hedging**”.

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We hereby certify that, **Daniela Kubudi Glasman**, *Fundação Getúlio Vargas*, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Option Pricing for Nonlinear GARCH Process**”.

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We hereby certify that, **Fabricio Tournuc o**, *Universidade Federal do Rio Grande do Sul*, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Approximate Calibration of the SABR smile**”.

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We hereby certify that, **Jean-Pierre Fouque, University of California Santa Barbara**, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Short maturity asymptotics for fast mean-reverting stochastic volatility models**”.

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We hereby certify that, **João Plínio Juchem Neto**, *Universidade Federal do Rio Grande do Sul*, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Hull-White Model with Stochastic Volatility: Perturbative Approximations**”.

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We hereby certify that, **L C G Rogers, *University of Cambridge***, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “***The dual approach to American options***”.

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We hereby certify that, **Lane Hughston, Imperial College London**, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “***On the Impact of Information on the Prices of Financial Assets***”.

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We hereby certify that, **Ludger Overbeck, University of Bonn**, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Term Structure of CDOs**”.

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We hereby certify that, **Marc Jeannin, Imperial College London**, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**First Passage for stochastic volatility models**”.

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We hereby certify that, **Marco Avellaneda, Courant Institute of Mathematical Sciences**, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “**Option pricing on stocks which are hard to borrow, short-selling restrictions and asset bubbles.**”.

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We hereby certify that, **Matheus Grasselli, *Mcmaster University***, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “***Systems of RBSDEs and real options in incomplete markets***”.

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We hereby certify that, **Raphael Douady**, *Riskdata*, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “*Risk Management for Investors in Hedge Funds: How to cope with nonlinearities in troubled environment*”.

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We hereby certify that, **Rogério Rosenfeld**, *Universidade Estadual Paulista - Instituto de Física Teórica*, participated in the “**Workshop on mathematical and finance: research in options 2008**,” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “*Moving Barrier Options*”.

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We hereby certify that, **Sebastian Jaimungal, *University of Toronto***, participated in the “**Workshop on mathematical and finance: research in options 2008,**” held at Hotel do Frade, Rio de Janeiro, RJ, from November 23–27, 2008, and presented the following talk: “***Incorporating Risk Aversion and Model Uncertainty into Structural Models of Default***”.

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