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We hereby certify that, ***Babak Mahdavi-Damghani***, **University of Oxford**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24^{th} to 28^{th}, 2018 and presented the following contributed talk: "**Portfolio Optimization for Cointelated Pairs: SDEs vs. Machine Learning**".

Rio de Janeiro, November 29^{th}, 2018.

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We hereby certify that, ***Bourgey Florian***, **École Polytechnique**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Multilevel Monte Carlo method and lower and upper bounds for Initial margin computations**".

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We hereby certify that, ***Christopher Hofmann***, **Tu Chemnitz (Chemnitz University of Technology)**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24^{th} to 28^{th}, 2018 and presented the following contributed talk: "**Simultaneous Multi-Parameter Choice with Applications in Inverse Option Pricing**".

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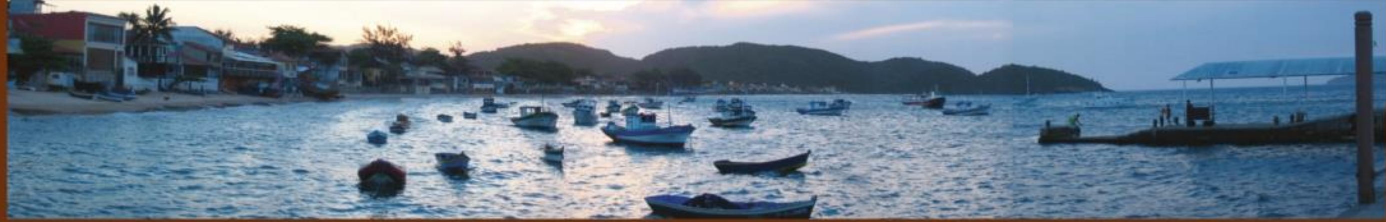

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We hereby certify that, ***Diogo Duarte Garcia Pires***, **Florida International University**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Vanishing Contagion Spreads**".

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We hereby certify that, ***Eben Mare***, **University of Pretoria**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24^{th} to 28^{th}, 2018 and presented the following contributed talk: "**Can We Save The Recovery Theorem?**".

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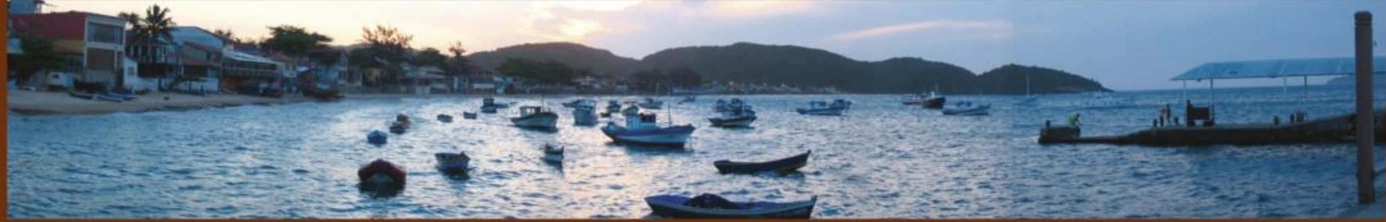

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We hereby certify that, ***Fernando A L Aiube***, **Universidade do Estado do Rio de Janeiro**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**A three-factor model of commodity prices**".

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We hereby certify that, ***Gyorgy Varga***, **Fce Consultoria**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**The relative trading activity in options and stocks in Brazil and US for Brazilian stocks**".

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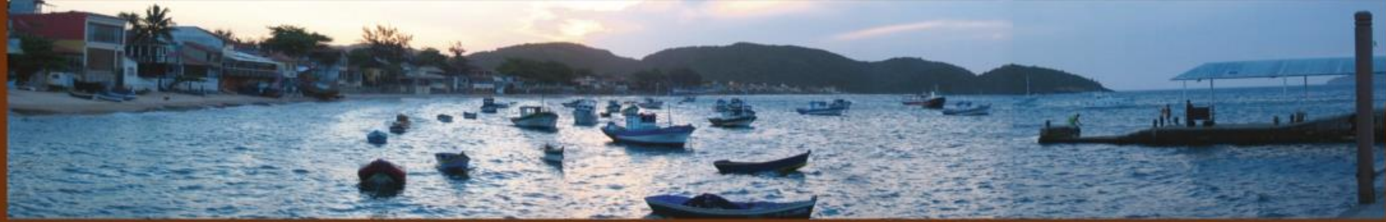

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We hereby certify that, ***Jose Afonso Faias***, **Universidade Católica Portuguesa**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Does left jump volatility predict the cross-section of equity returns?**".

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We hereby certify that, ***José Javier Cerda Hernández***, **Universidade Nacional de Ingenieria**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Portfolio selection under Cramer-Lundberg dynamic**".

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We hereby certify that, ***Juan Bladimiro Rodriguez Otazú***, **Laboratório Nacional de Computação Científica**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Pricing Path-dependent Derivative Securities: A New Approach**".

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We hereby certify that, ***Julia Dupire***, **New York University Stern School of Business**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Behavioral Finance and its Applications**".

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We hereby certify that, ***Konul Mustafayeva***, **King´s College London**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24^{th} to 28^{th}, 2018 and presented the following contributed talk: "**Portfolio Optimization for Cointelated Pairs: SDEs vs. Machine Learning**".

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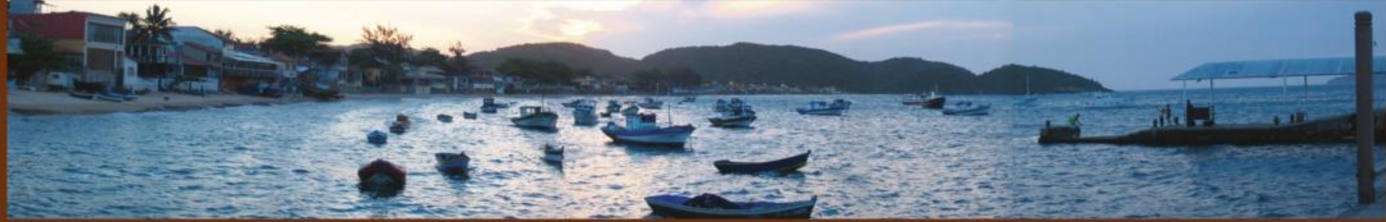

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We hereby certify that, ***Luca Parlamento***, **Macquarie University**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Quant Factors investing in Emerging Markets: the magnified problem of crowding and the case for a Long Volatility Overlay strategy**".

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We hereby certify that, ***Ludger Overbeck***, **University Giessen**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Regime switching rough Heston model**".

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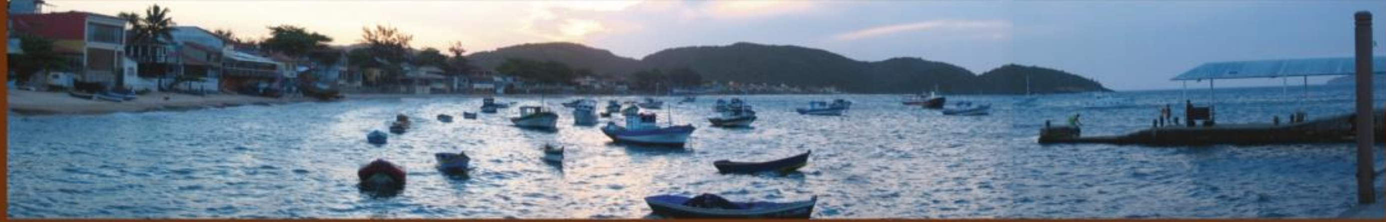

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We hereby certify that, ***Marcos Costa Santos Carreira***, **École Polytechnique**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24^{th} to 28^{th}, 2018 and presented the following contributed talk: "**Learning Interest Rate Interpolation**".

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We hereby certify that, ***Raquel M Gaspar***, **Universidade de Lisboa**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Empirics on CPPI Design Risk**".

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We hereby certify that, ***Sergio Alvares Rodrigues de Souza Maffra***, **King´s College London**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24^{th} to 28^{th}, 2018 and presented the following contributed talk: "**A user-friendly simulation model for pensions risk management**".

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We hereby certify that, ***Youngna Choi***, **Montclair State University**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following contributed talk: "**Masked financial instability caused by wealth inequality (tentative)**".

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