

mathematics & finance:

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Research in Options



Búzios, Rio de Janeiro, Brazil - November 24th to 28th, 2018
Honoring Bruno Dupire's 60th Birthday

CERTIFICATE

We hereby certify that, **Bruno Dupire, Bloomberg - NY**, 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 minicourse : “**25 years of Local Volatility and 10 years of Functional Itô calculus**”.

Rio de Janeiro, November 29th, 2018.

Jorge P. Zubelli
Organizing Committee



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We hereby certify that, **Jim Gatheral**, **City University of New York**, 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 minicourse : “**Rough volatility**”.

Rio de Janeiro, November 29th, 2018.

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We hereby certify that, **Sebastian Jaimungal**, **University of Toronto**, 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 minicourse :
“**Machine Learning in Algorithmic Trading**”.

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CERTIFICATE

We hereby certify that, **Teemu Pennanen, King's College London**, 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 minicourse :
"Incomplete markets".

Rio de Janeiro, November 29th, 2018.

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