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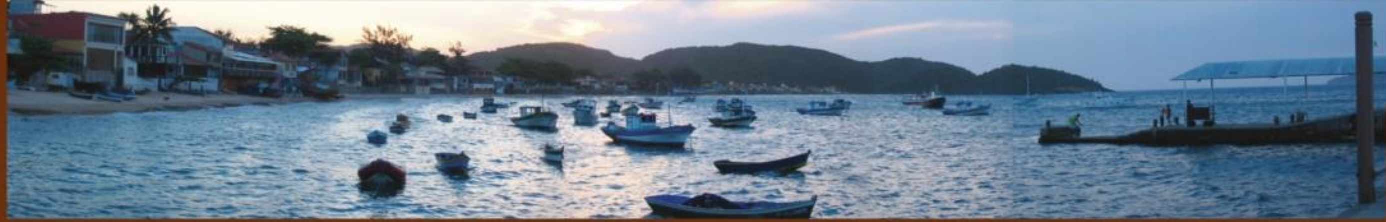

Búzios, Rio de Janeiro, Brazil - November 24th to 28th, 2018

Honoring Bruno Dupire's 60th Birthday

CERTIFICATE

We hereby certify that, ***Allan Jonathan da Silva***, **Laboratório Nacional de Computação Científica & CEFET/RJ**, 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 poster: "**Efficient Solutions for Pricing and Hedging IDI Options with Jumps and Stochastic Volatility**".

Rio de Janeiro, November 29th, 2018.

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We hereby certify that, ***Aracelli Alejandra Medrano Carrasco***, **Universidade Federal Fluminense**, 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 poster: "**Arbitrage-Free Pricing of XVA**".

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

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We hereby certify that, ***Estevão Rosalino Junior***, **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 poster: "**Pricing Multi-Asset Options with Hyperplane Barrier**".

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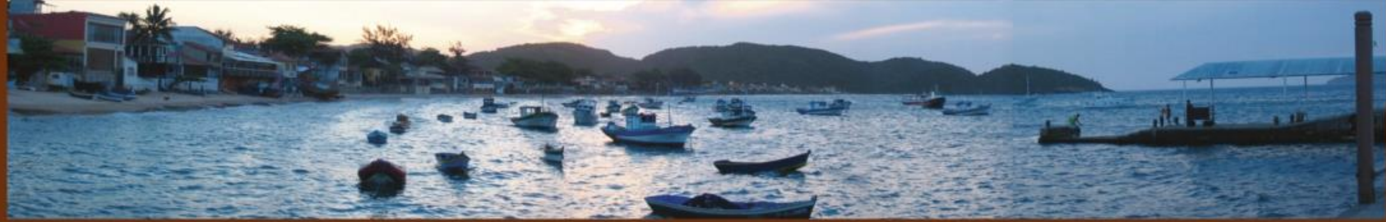

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We hereby certify that, ***Juan Andrés Serur***, **Universidad del Cema**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following poster: "**Pricing equity options with slippage cost**".

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We hereby certify that, ***Lucas Farias Lima***, **Fundação Getúlio Vargas**, 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 poster: "**Numerical Solution of PDE's Using Deep Learning and Applications in Finance**".

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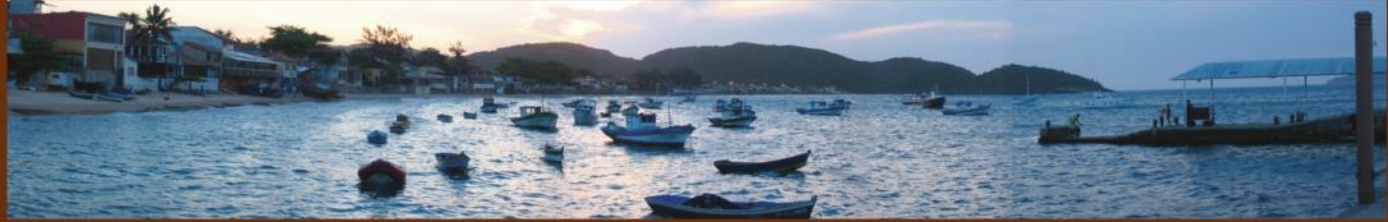

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We hereby certify that, ***Lukasz Treszczotko***, **Warsaw University**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following poster: "**Hawkes-type stochastic volatility model**".

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We hereby certify that, ***Tereza Cristina Amorelli Coelho***, **Banco do Brasil**, 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 poster: "**Pricing non-traded assets using indifference**".

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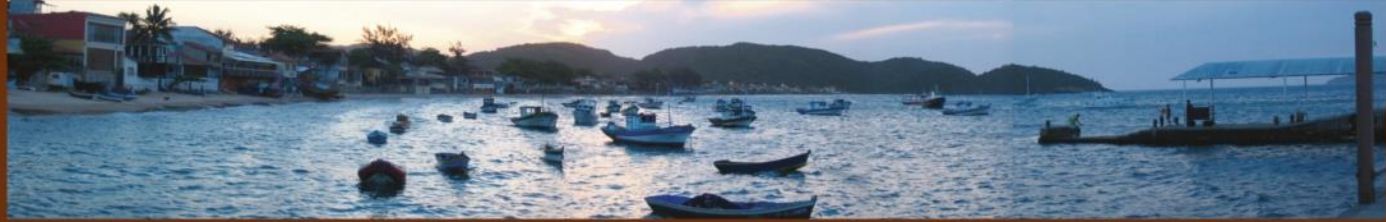

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We hereby certify that, ***Yuri Thamsten Coelho***, **Universidade Federal Fluminense**, participated in the Mathematics & Finance: Research in Options 2018, held at Atlântico Búzios Hotel, Búzios - Rio de Janeiro, from November 24th to 28th, 2018 and presented the following poster: "**An application of the fast Fourier transform to option pricing**".

Rio de Janeiro, November 29th, 2018.

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