

# CERTIFICATE

We hereby certify that, **Carole Bernard - Vrije Universiteit Brussel**, participated in the Mathematics & Finance: Research in Options 2019, held at IMPA, Rio de Janeiro, November 29 – December 05, 2019 and presented the following minicourse : **“The rearrangement algorithm: a useful tool to measure model risk when aggregating risks in portfolio selection, but also to price basket options, or to infer dependence using option prices”**.

Rio de Janeiro, December 5<sup>th</sup>, 2019.



Jorge P. Zubelli  
Organizing Committee

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IMPA, Rio de Janeiro, Brazil - November 29<sup>th</sup> to December 5<sup>th</sup>, 2019

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Research in Options

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We hereby certify that, **Lakshitha Wagalath - Iéseg School of Management**, participated in the Mathematics & Finance: Research in Options 2019, held at IMPA, Rio de Janeiro, November 29 – December 05, 2019 and presented the following minicourse : “**Feedback effects and endogenous risk in financial markets**”.

Rio de Janeiro, December 5<sup>th</sup>, 2019.



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We hereby certify that, **Matheus Grasselli** - **McMaster University**, participated in the Mathematics & Finance: Research in Options 2019, held at IMPA, Rio de Janeiro, November 29 – December 05, 2019 and presented the following minicourse : “**Finance and Climate Change**”.

Rio de Janeiro, December 5<sup>th</sup>, 2019.



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We hereby certify that, **Thomas Hurd - McMaster University**, participated in the Mathematics & Finance: Research in Options 2019, held at IMPA, Rio de Janeiro, November 29 – December 05, 2019 and presented the following minicourse : “**The Eisenberg-Noe Paradigm for Financial Systemic Risk**”.

Rio de Janeiro, December 5<sup>th</sup>, 2019.



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