

We certify that **Eduardo Ferioli** participated in and contributed a talk entitled "**Kyle-Back Model with a public signal and its applications**" at the **19th Research in Options** held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

Padago des Silas Targi

Rodrigo Targino
Organizing Committee

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We certify that José Faias participated in and contributed a talk entitled "Corporate Debt Structure and the Influence of ESG" at the 19th Research in Options held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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We certify that Osvaldo Paulo Israel Cançado Assunção participated in and contributed a talk entitled "Common Asset Impact on Default Contagion" at the 19th Research in Options held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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We certify that Boris Ter-Avanesov participated in and contributed a talk entitled "Pricing Multi-strike Quanto Call Options on Multiple Assets with Stochastic Volatility, Correlation, and Exchange Rates" at the 19th Research in Options held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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We certify that Christiano Lo Bianco participated in and contributed a talk entitled "Monotonicity as a Criterion for Preventing Overfitting in Trading Strategies" at the 19th Research in Options held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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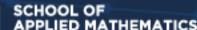
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We certify that **Nelson Castro Zarate** participated in and contributed a talk entitled "Liability at Risk (LaR) estimation via Conformal **Prediction**" at the **19th Research in Options** held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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