

CERTIFICATE

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.

Rodrigo dos Santos Targino

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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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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