



C E R T I F I C A T E

We certify that **Andrés Sosa Rodriguez** participated in and presented the poster entitled “**Dynkin Game for Lévy Processes**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

A handwritten signature in blue ink that reads "Yuri F. Saporito".

Yuri Saporito
Organizing Committee

Gold sponsor:



Local sponsor:



SIG-BFS Junior scholar award sponsor:





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We certify that **Eduardo Ferioli Gomes** participated in and presented the poster entitled “**High Frequency Trading in Kyle-Back Model**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

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Yuri Saporito
Organizing Committee

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CERTIFICATE

We certify that **Francis Lawrence de Assis Araujo** participated in and presented the poster entitled “**Stochastic Vol-of-Vol Model: Calibration and Pricing**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAP, Rio de Janeiro, from July 8th to July 12th, 2024

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We certify that **Juan Carlos Arismendi Zambrano** participated in and presented the poster entitled “**The Efficiency vs. Pricing Accuracy Trade-Off in GMM Estimation of Multifactor Linear Asset Pricing Models**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

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We certify that **Matteo Maggiolo** participated in and presented the poster entitled “**Overfitting in Portfolio Optimization**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

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We certify that **Mingwei Lin** participated in and presented the poster entitled “**Equilibrium and Price Impact in Limit Order Market**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

Yuri F. Saporito

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We certify that **Pietro Maria Sparago** participated in and presented the poster entitled “**On the weak convergence of hyperplane alpha-quantile functionals and their continuity in the Skorokhod J1 topology**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

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We certify that **Purba Banerjee** participated in and presented the poster entitled “**Multi-period static hedging of European Options**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

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We certify that **Oleg Szehr** participated in and presented the poster entitled “**Hedging of financial derivative contracts via Monte Carlo tree search**” at the **12th Bachelier World Congress of the Bachelier Finance Society** held at Escola de Matemática Aplicada of Fundação Getulio Vargas - FGV EMAp, Rio de Janeiro, from July 8th to July 12th, 2024

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