

We certify that **Bruno Dupire** participated in and contributed a talk entitled "Numeraire Portfolio and Weighted Monte Carlo" 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 Targino

Organizing Committee

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We certify that Eduardo Abi Jaber participated in and contributed a talk entitled "From the Quintic model to signature volatility models" 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.

Radino des Silas Targi

Organizing Committee

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We certify that Christian Bayer participated in and contributed a talk entitled "Markovian approximations to rough volatility models" 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 **Diogo Duarte** participated in and contributed a talk entitled "Bank Liquidity Management and Payout Policy under Peer Pressure" 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 Jorge Zubelli participated in and contributed a talk entitled "Local Volatility Estimation with Jumps - Honoring the life & work of our colleague Marco Avellaneda" 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 Julien Gyon participated in and contributed a talk entitled "Neural joint S&P 500/VIX smile calibration" 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 Lakshithe Wagalath participated in and contributed a talk entitled "Regulatory arbitrage and financial stability: how the new output floor compares to other capital requirements" 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 Marcelo Fernandes participated in and contributed a talk entitled "Estimation risk in conditional expectiles" 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 Marcel Nutz participated in and contributed a talk entitled "Optimal Execution among N Traders with Transient Price Impact" 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 Mohammad Fesanghary participated in and contributed a talk entitled "Causal Discovery in Financial Markets: What is it?" 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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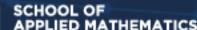
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We certify that **Ryan Donnelly** participated in and contributed a talk entitled "**Insider Trading with Temporary Price Impact**" at the **19th Research in Options** held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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We certify that **Sebastian Jaimungal** participated in and contributed a talk entitled "**Partial Information Nash Equilibria between Broker and Traders**" 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 Silvana Pesenti participated in and contributed a talk entitled "Portfolio choice with \$\alpha\$-Bregman Wasserstein penalisation" 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 **Teemu Pennanen** participated in and contributed a talk entitled "**Duality in Convex Stochastic Optimization**" 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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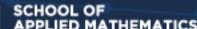
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We certify that **Xiaofei Shi** participated in and contributed a talk entitled "**The Price of Information**" at the **19th Research in Options** held at the School of Applied Mathematics of Getulio Vargas Foundation - FGV EMAp, Rio de Janeiro, from December 4th, 2024 to December 8th, 2024.

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