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Certificate in Quantitative Finance
Final Project Declaration – January 2017 Program

I hereby declare that the project work entitled:

Robust Portfolio Construction with Volatility Filtering: Application to the Chilean equity and fixed income markets using a macro-quantitative approach

submitted to the Certificate in Quantitative Finance, provided by Fitch Learning is a record of an original work and contains only work completed by myself. Information from other sources has been duly referenced and acknowledged.

The project has not been submitted to any other organisation for the award of any certificate, degree or diploma.

I understand that failure to comply may result in disqualification from the program.

Delegate Signature:

Delegate Name (Printed): Juan Pablo ARAUJO Guerra

Date:

24/07/2017