

Pricing under Rough Volatility Models Lab Report

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Abstract

Some description of our work

Keywords: Rough Volatility, Rough Fractional Stochastic Volatility Model, Zumbach Effect, Hurst Parameter Estimation, Equity, Option

Contents

1	Introduction	2
2	Description of the Model	3
3	Statistical Analysis	4
4	Conclusion	5
5	Appendix	6

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