Pricing under Rough Volatility Models Lab Report

Vega Institute Foundation Spring 2022

Abstract

Some description of our work

Keywords: Rough Volatility, Stochastic Volatility,

Contents

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

1 Introduction

2 Description of the Model

3 Statistical Analysis

4 Conclusion

5 Appendix