جامعة الملك عبدالله
للعلوم والتقنية
King Abdullah University of
Science and Technology

Chiheb Ben Hammouda <chiheb.benhammouda@kaust.edu.sa>

Updates for the rBergomi project/manuscript

Christian Bayer <christian.bayer1979@gmail.com>   Tue, Apr 9, 2019 at 7:09 PM
To: Chiheb Ben Hammouda <chiheb.benhammouda@kaust.edu.sa>
Cc: "Raul F. Tempone" <raul.tempone@kaust.edu.sa>

Dear Chiheb,

Thanks for your update. I have some comments on the manuscript, most
of which are "inline" in the attached file. But first some general
remarks.

1) I think that the paper is too long and too verbose, and I say this
as somebody who hates tersely written proofs. In the current stage, 20
pages should be ample to present the results. Of course, it might be a
good idea to include the background material on the hybrid scheme in
your thesis, but I do not think it belongs to this paper. (Especially
if we position ourselves as part of the rough-volatility community,
where the hybrid scheme can be regarded as common knowledge.)

2) Two big aspects are, obviously, still missing, namely the
estimation of the MISC error by, for instance, integration of the MISC
interpolating polynomials, and a comparison with QMC integration in
out context. This is just a reminder, and, of course, adding these
parts will make the paper longer again (see the first comment).

Best regards,
Christian

On Sat, Apr 6, 2019 at 9:59 AM Chiheb Ben Hammouda
[Quoted text hidden]
> _____
> This message and its contents, including attachments are intended solely for the original recipient. If you are not the intended recipient or have received this message in
error, please notify me immediately and delete this message from your computer system. Any unauthorized use or distribution is prohibited. Please consider the environment
before printing this email.

[Quoted text hidden]

📄 **rBergomi_manuscript_26_3_19-1.pdf**
622K