Heston and rBergomi – deep learning volatility paper blanka Horvath

Restricted boltzman machine (RBM)

Generative adversarial networks (GAN)

Variational autoencoders (VAE)

Deep hedging (look up paper)

Step 1. Feature engineering or throw all data points and then have a complex model that does feature extraction

Step 2. Input gradient regularization vs L2 regularization