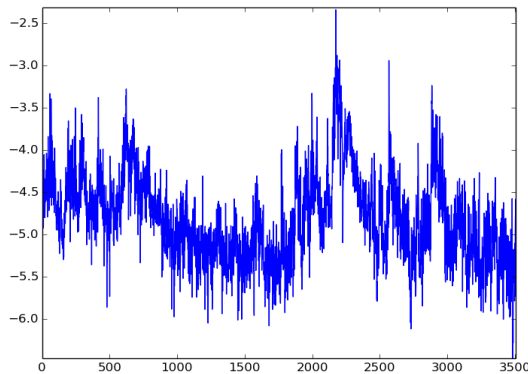


Friday 22 October 2021 at 14:15

Online (Zoom)



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Mathieu Rosenbaum

(École Polytechnique)

A rough volatility tour from market microstructure to VIX options via Heston and Zumbach

In this talk, Rosenbaum will present an overview of recent results related to the rough volatility paradigm. He will consider both statistical and option pricing issues in this framework and notably connect the behaviour of high frequency prices to that of implied volatility surfaces, even for complex products such as the VIX.

Mathieu Rosenbaum is a full professor at École Polytechnique in Paris. His areas of research are statistical finance, stochastic modelling and quantitative financial regulation. He is notably an expert of the microstructure of high frequency financial markets and of volatility modeling. He received the Louis Bachelier Prize in 2020 and the Quant of the Year award in 2021. ▲