Mathieu Rosenbaum

Ecole Polytechnique, CMAP

# A rough volatility tour with Hawkes, Heston, Zumbach and Professor Pagès.

**Abstract** : In this talk, we present an overview of recent results related to the rough volatility paradigm. We consider both statistical and option pricing issues in this framework by connecting the behaviour of high frequency prices to that of implied volatility surfaces. To do so, we take advantage of tools developed by Hawkes, Heston, Zumbach and Pagès.