

Sigurd Emil Rømer

DEPARTMENT OF MATHEMATICAL SCIENCES
UNIVERSITY OF COPENHAGEN



DEPARTMENT OF MATHEMATICAL SCIENCES
UNIVERSITY OF COPENHAGEN
UNIVERSITETSPARKEN 5
DK-2100 COPENHAGEN
DENMARK
EMAIL IMF@MATH.KU.DK
WWW.MATH.KU.DK

Essays on rough and classical stochastic volatility

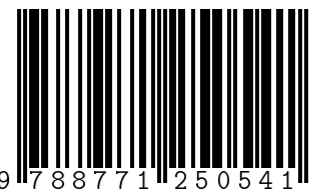
Sigurd Emil Rømer

Essays on rough and classical stochastic volatility

PhD Thesis

PhD Thesis

ISBN 978-87-7125-054-1



9 788771 250541

