Abstract Book RT-Matrisk 2025

## Talk 14: Philippe Dumont (Société Générale)

Title: Uncertain Vol Target Volatility Model

**Abstract.** We present an extension of the uncertain volatility model of Avellaneda, Levy & Paras which is more consistent with assets returns stylized facts. We derive a new pricing PDE and give some real-life examples and usages of the model.