# Math Club Colloquium

## An overview of volatility derivatives and recent developments

**Speaker – Dr. Zhenyu Cui**
**Brooklyn College**
**Department of Mathematics**

**Abstract:** In this talk, I give an overview of the history and development of volatility derivatives, including variance/volatility swaps, options on variance/volatility, target volatility options, and timer options (or mileage options). I shall discuss the financial motivations behind these volatility derivatives products, review the literature, and also talk about some of my research in this area.

**Date: Tuesday Sep 17, 2013 12:30-1:30pm**

**Location: 1127N (Lunch will be Served!)**

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**President: Neno Fuller**
**Treasurer: Jason Reed**
**Event Coordinator: Haris Nadeem**
**Secretary: Hannah Ferziger**
**Faculty Advisor: Professor Kingan**

# BC Math Club Presents