

**Speaker:** Robbert Pullen

**Title:** Options and Volatility Trading

**Description:**

Optiver is a Market Maker in options. The way in which a Market Maker trades options is mainly focused on one specific parameter in the options formula, namely Volatility. In this lecture, we discuss this particular parameter Volatility, which is not just an ordinary observable, but a dynamic three-dimensional shape.

It would be very useful if students watch this video as preparation before the lecture on Monday about "Options and Volatility Trading".

<https://www.kaggle.com/c/optiver-realized-volatility-prediction>