1112-60-417 **Fabrice Baudoin** and **Cheng Ouyang*** (couyang@math.uic.edu), Dept of Math, Statistics and Computer Science, University of Illinois at Chicago, 851 S. Morgan Street, Chicago, IL 60607. *On small time asymptotics for rough differential equations driven by fractional Brownian motions.*

We survey existing results concerning the study in small times of the density of the solution to a rough differential equation driven by fractional Brownian motions. We then discuss some possible applications to mathematical finance. (Received August 10, 2015)