Bounds For Vix Futures Given S P 500 Smiles

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A dual problem of minimizing/maximizing certain risk-neutral expectations is introduced and shown to yield the same value. The classical bounds for VIX futures given the smiles only use a calendar spread of log-contracts on the S&P 500. We analyze for which smiles the classical bounds are sharp and how they can be improved when they are not.

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Bounds for VIX Futures given S&P 500 Smiles
We derive sharp bounds for the prices of VIX futures using the full information of S&P 500 smiles. To that end, we formulate the model-free sub/superreplication of the VIX by trading in the S&P 500 and its vanilla options as well as the forward-starting log-contracts. A dual problem of minimizing/maximizing certain risk-neutral expectations is introduced and shown to yield the same value.

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Bounds for VIX Futures Given S&P 500 Smiles by Julien ... BOUNDS FOR VIX FUTURES GIVEN S&P 500 SMILES 5 This corresponds to the superreplication of a straight line (v) by a tangent parabola (· 12 2 + 1 2 · 12 v2), or, equivalently, to the superreplication of the square root (p v2) by its tangent line at v2 = · 2 12. If · = 0, onecansimplyreplace · 12 0 = ·;s P].

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Model-free Hedging: A Martingale Optimal Transport Viewpoint focuses on the computation of model-independent bounds for exotic options consistent with market prices of liquid instruments such as Vanilla options. The author gives an overview of Martingale Optimal Transport, highlighting the differences between the optimal

transport and its martingale counterpart. This topic is then discussed in the context of mathematical finance.

A detailed, one-stop guide for experienced options traders Positional Option Trading is a rigorous, professional-level guide on sophisticated techniques from professional trader and quantitative analyst Euan Sinclair. The author has over two decades of high-level option trading experience. He has written this book specifically for professional options traders who have outgrown more basic trading techniques and are searching for in-depth information suitable for advanced trading. Custom-tailored to respond to the volatile option trading environment, this expert guide stresses the importance of finding a valid edge in situations where risk is usually overwhelmed by uncertainty and unknowability. Using examples of edges such as the volatility premium, term-structure premia and earnings effects, the author shows how to find valid trading ideas and details the decision process for choosing an option structure that best exploits the advantage. Advanced topics include a quantitative approach for directionally trading options, the robustness of the Black Scholes Merton model, trade sizing for option portfolios, robust risk management and more. This book: Provides advanced trading techniques for experienced professional traders Addresses the need for in-depth, quantitative information that more general, intro-level options trading books do not provide Helps readers to master their craft and improve their performance Includes advanced risk management methods in option trading No matter the market conditions, Positional Option Trading is an important resource for any professional or advanced options trader.

"Trading VIX Derivatives will be a comprehensive book covering all aspects of the Chicago Board Options Exchange stock market volatility index. The book will explain the mechanics and strategies associated with trading VIX options, futures, exchange trading notes and options on exchange traded notes. Known as the "fear index" the VIX provides a snapshot of expectations about future stock market volatility and generally moves inversely to the overall stock market. As such, many market participants look at the VIX to help understand market sentiment and predict turning points. With a slew of VIX index trading products now available, there are a variety of strategies traders use to speculate outright on the direction of market volatility or to use the products in conjunction with other instruments to create spread trades or hedge their overall risk. A top instructor at the CBOE's Options Institute, the author will reflect the wide range of uses associated with the VIX and will make the book useful to both new traders and seasoned professionals"--

Central to all investment allocation and risk management is being clear on what risks one is being compensated for in the reward delivered. In an era of increasingly interlaced markets, assessing this correctly is paramount, but often used measures such as volatility can in practice be inadequate and misleading without other serious and often more important considerations. Unperturbed by Volatility takes a deep look at the essential features of real-world financial markets, analyzing the strengths and the limitations of various metrics, techniques and methods, where these can be tweaked to work, where metrics such as volatility break down, and where in practice we must seek constructions that make such errors manageable. Primary themes also include the limits of data, and the role of market extremes - both up and down and in

both risk and opportunity. Relevant issues are diagnosed within a consistent framework that forces market realities to the fore and from which useful conclusions can be drawn. All available market instruments are put to full use. Unperturbed by Volatility is built on strong theoretical grounds and practical insights. Drawing on applicable elements from diverse quantitative disciplines, from probability theory to statistical tools to quantitative finance and others, the book requires some prior knowledge but its delivery is not heavily mathematical. The simple, robust and useful is given preference over the technically fancy. The book serves as a reference and source of ideas and intuition for quantitative traders, portfolio managers, risk managers, financial economists and regulatory professionals, amongst others, as well as researchers in related areas.

For 20 years, the IFIP WG 11. 3 Working Conference on Data and Appli- tions Security (DBSEC) has been a major forum for presenting originalresearch results, practical experiences, and innovative ideas in data and applications - curity. Looking back, it is di?cult not to appreciatethe full extent of the change that has occurred in our ?eld. Once considered afterthoughts in systems and application design, data protection, privacy and trust have become the key problems of our day. This central role of security in the information society has however brought increased responsibilities to the research community. - day practitioners and researchers alike need to ?nd new ways to cope with the increasing scale and complexity of the security problems that must be solved on the global information infrastructure. Like the previous conference, the 20th DBSEC has proved to be up to this challenge. DBSEC 2006 received 56 submissions, out of which the program committee selected22 high-qualitypaperscoveringanumber of diverseresearchtopicssuch as access control, privacy, and identity management. We are glad to see that the ?nal program contains a well-balanced mix of theoretical results and practical prototype systems, many of them converging and building o? each other. Also, the DBSEC program includes a number of papers on new, emerging aspects of security research. Putting together a top-level conference like DBSEC is always a team e?ort.

Offers a vital, unique and agenda-setting perspective for the field of social epistemology – the philosophical basis for prescribing the social means and ends for pursuing knowledge.

There are few more important issues currently doing the rounds than data security. That ' s what makes this 290-page book so crucial to researchers and professionals in the area. It ' s nothing less than the refereed proceedings of the 21st Annual Working Conference on Data and Applications Security held in Redondo Beach, CA, USA in July 2007. The book features 18 fully revised papers covering everything from secure query evaluation to temporal access control.

The financial systems in most developed countries today build up a large amount of model risk on a daily basis. However, this is not particularly visible as the financial risk management agenda is still dominated by the subprime-liquidity crisis, the sovereign crises, and other major political events. Losses caused by model risk are hard to identify and even when they are internally identified, as such, they are most likely to be classified as normal losses due to market evolution. Model Risk in

Financial Markets: From Financial Engineering to Risk Management seeks to change the current perspective on model innovation, implementation and validation. This book presents a wide perspective on model risk related to financial markets, running the gamut from financial engineering to risk management, from financial mathematics to financial statistics. It combines theory and practice, both the classical and modern concepts being introduced for financial modelling. Quantitative finance is a relatively new area of research and much has been written on various directions of research and industry applications. In this book the reader gradually learns to develop a critical view on the fundamental theories and new models being proposed. Contents:IntroductionFundamental RelationshipsModel Risk in Interest Rate ModellingArbitrage TheoryDerivatives Pricing Under UncertaintyPortfolio Selection Under UncertaintyProbability Pitfalls of Financial CalculusModel Risk in Risk Measures CalculationsParameter Estimation RiskComputational ProblemsPortfolio Selection Using Sharpe RatioBayesian Calibration for Low Frequency DataMCMC Estimation of Credit Risk MeasuresLast But Not Least. Can We Avoid the Next Big Systemic Financial Crisis?Notations for the Study of MLE for CIR Process Readership: Graduate students, researchers, practitioners, senior managers in financial institutions and hedge-funds, regulators and risk managers, who are keen to understand the pitfalls of financial modelling, and also those who are looking for a career in model validation, product control and risk management functions. Key Features:Some innovative results are presented for the first timeCovers a wide range of models, results and applications in financial markets to demonstrate that model risk is generally spreadKeywords:Model Risk;Risk Management;Financial Engineering;Financial Markets