

## 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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Classical sub/superreplication of VIX futures. Replicate exactly  $V$ . 2: buy  $L(S, 2)$ , sell  $L(S, 1)$  at time 0 Classical upper bound = ? 12. Classical lower bound = 0 Concavity of the square root =>Classical upper bound is good, classical lower bound is bad. Julien Guyon Bloomberg L.P. Bounds for VIX Futures given S&P 500 Smiles

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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 bounds for vix futures given Bounds for VIX Futures given S&P 500 Smiles Julien Guyon Bloomberg L.P. Quantitative Research FRE Lecture Series NYU Tandon School of Engineering New York, September 29, 2016 Joint work with Marcel Nutz (Columbia University) and

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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. In particular, we introduce a family of functionally generated portfolios which often improves the classical bounds while ...

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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 ( $? 12 \cdot 2 + 1 \cdot 2? 12 \cdot v^2$ ), or, equivalently, to the superreplication of the square root ( $p \cdot v^2$ ) by its tangent line at  $v^2 = ?2 \cdot 12$ . If  $? = 0$ , one can simply replace  $? 12 \cdot 0 = ?; s \cdot P$ .

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