

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

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BOUNDS FOR VIX FUTURES GIVEN S&P 500 SMILES 5 This corresponds to the superreplication of a straight line (v) by a tangent parabola ($\sqrt{12}^2 + 1 \cdot 2\sqrt{12}v^2$), or, equivalently, to the superreplication of the square root ($\sqrt{p}v^2$) by its tangent line at $v^2 = \sqrt{2}12$. If $\sqrt{2} = 0$, one can simply replace $\sqrt{12}^2 = \sqrt{2}12$. $S((\sqrt{2}12 + \sqrt{2}12) + \sqrt{2}12) = \sqrt{2}12 + \sqrt{2}12 + \sqrt{2}12$.