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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

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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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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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Smiles. Abstract: 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.

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

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