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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_t : buy $L(S_t, 2)$, sell $L(S_t, 1)$ at time 0

Classical upper bound = V_t^2 . 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](#)

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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.

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Classical sub/superreplication of VIX futures. Replicate exactly V. 2. at time 0: buy L(S. 2), sell L(S. 1)

Classical upper bound = $\sqrt{12}$. 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

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 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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