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

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