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the Greeks: the derivatives of the option price with respect to the parameters of the stock prices This additional task can considerably increase the

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Option Pricing, Historical Volatility and Tail Risks Samuel E V azquez Baruch College, CUNY samuelvazquez@baruchcunyedu February 7, 2014 Abstract We revisit the problem of pricing options with historical volatility estimators We do this in the context of a generalized GARCH model with multiple time scales and asymmetry It is argued that the

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In a nutshell, the vanna-volga (VV) method is based on adding an analytically derived correction to the Black-Scholes price of the instrument The method constructs a hedging portfolio that zeroes out the Black-Scholes greeks that measure option’s sensitivity with 3

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An option buyer acquires the right, but not the obliga-tion, to buy or sell a certain underlying asset at a pre-defined strike price on a particular date in the future They can let their buying or selling right expire unused if the underlying asset does not perform as expected during the option's life The choice is entirely up to the option

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Volga of the option The choice of this set of Greeks is linked to the fact that they all offer a measure of the option's sensitivity with respect to the volatility, and therefore the constructed hedging portfolio aims to take the "smile" effect into account The Vanna-Volga method seems to …

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Solving the Black-Scholes Differential Equation

Solving the Black-Scholes Differential Equation The following is the Black-Scholes differential equation: , where V denotes the value of the portfolio that replicates the derivative such as a call In order to solve for V = V(S,t), one also needs to be given a boundary value This means that the value of