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Tree Model

~~Hedging (aka,~~

~~neutralizing)~~

~~option delta and~~

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~~\u0026 Antoine~~

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T4-14) **Advanced**
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Ruiz Quants Hub

Webinar, April

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However, none of

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the above
literature has
provided
analytical
results about
barrier option
pricing (with a
positive lower
boundary) under
the SABR model.
It is worth
noting that
Shiraya et al.
(2011) use the

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static hedging
method (cf.
Derman et al.,
1995 ; Fink,
2003) to
compute the
barrier option
prices under the
SABR model,
which are
essentially
options with
discrete
monitored

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To price the option, we denote the value of the option C , on an underlying asset S_t which pays a function

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f(S, T) at
maturity time T.
The interest
rate, which is
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We then
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the Black Scholes A
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barrier option
is a type of
exotic option,
in which the
payoff demands
reaching or
crossing of a
barrier

(predetermined
price) by the
underlying
product They

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under the SABR
model on the
graphics
processing unit.

AU - Tian, Yu.

AU - Zhu, Zili.

AU - Klebaner,

Fima. AU -

Hamza, Kais. PY

- 2012. Y1 -

2012. N2 - In

this paper, we

presented our

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the graphics
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(GPU) to
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method. We then
present our GPU-
based
implementation
for pricing
barrier options
and hybrid CPU-
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implementation
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Hence, pricing a European call under the SABR model without arbitrage is equivalent to pricing a down-and-out call option with a

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knock-out boundary at zero. If it is a put option, then

$$(5) \quad V_p(t, f, a) = E \left[(K - F_T) + 1 \{ \tau_t > T \} \mid F_t = f, A_t = a \right] + K \cdot E \left[1 \{ \tau_t \leq T \} \mid F_t = f, A_t = a \right].$$

~~Approximate~~

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pricing under
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your suitable
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the spare grow
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will not make
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Tian et al
(2012) priced
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method under the

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model. Shiraya et al

(2012) provided a numerical model for pricing double-barrier call options with...

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framework. The

constant

volatility

assumption in

derivative

pricing is not

able to capture

the dynamics of

volatility. In

order to resolve

the shortcomings

of the Black-

Scholes model,

it becomes

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necessary to find a model that ...

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In view of the important role of barrier options, barrier option pricing is a significant

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problem in the theoretical researches and applications. Under the BS model framework, closed-form solutions for all kinds of European style barrier options have been obtained [2 - 4].

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Yanchu Liub,,
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Abstract The

stochastic alpha

beta rho (SABR)

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In this section
we show
numerical
examples for
pricing European
up-and-out
barrier call

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SABR volatility
model ($\nu = 0$) as

an illustrative
purpose. By the

asymptotic
expansion

formula in the
previous sec-

tion, we see

$CBS; "$

$\text{Barrier}(T; S)$

$\approx CBS$

$\text{Barrier}(T; S) + "e$

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$L \sim 0, 1, P, D, T$
Under Sabr
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 $\text{sf}(S) ds$: Let us
define AE_{rst} and
 AE_{zeroth} as $AE_{rst} = CBS$

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expansion
formula for up-
and-out barrier
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