

Barrier Option Pricing Under Sabr Model Using Monte Carlo

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However, none of 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 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 barriers.

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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 f(S T) at maturity time T. The interest rate, which is

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We then discussed pricing options with quasi Monte Carlo techniques under the SABR model. In particular, we focused on pricing barrier options by quasi Monte Carlo and conditional probability correction methods and on pricing American options by the least squares Monte Carlo method.

[Pricing barrier and American options under the SABR model...](#)

Barrier Option Pricing under SABR Model Using Monte Carlo ... Barrier Option Pricing under the Black Scholes A barrier option is a type of exotic option, in which the payor demands reaching or crossing of a barrier (predetermined price) by the underlying product They include call options and put options, and are

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option pricing under the SABR ... method for pricing barrier options under stochastic volatility models by applying the asymptotic expansion with a static hedging method. It also provides numerical examples under the \mathbb{Q} -SABR model. Section 5 applies the high-order expansion scheme to pricing average options

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Barrier Option Pricing Under Sabr Model Using Monte Carlo method for pricing barrier options under stochastic volatility models by applying the asymptotic expansion with a static hedging method. It also provides numerical examples under the \mathbb{Q} -SABR model. Section 5 applies the high-order expansion scheme to pricing average options and presents

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T1 - Pricing barrier and American options 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 study on using the graphics processing unit (GPU) to accelerate the computation in pricing financial options.

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techniques under the SABR model. In particular, we focus on pricing barrier options by quasi-Monte Carlo and conditional probability correction methods and pricing American options by the least squares Monte Carlo method. We then present our GPU-based implementation for pricing barrier options and hybrid CPU-GPU implementation for pricing American options.

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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 knock-out boundary at zero. If it is a put option, then $(S) V_p(t, f, a) = E \left[(K \mathbb{1}_{F \leq T}) + 1 \cdot \mathbb{1}_{\{0 < T\}} \mid F \leq t, A \leq a \right] + K \cdot E \left[1 \cdot \mathbb{1}_{\{0 \leq T\}} \mid F \leq t, A \leq a \right]$.

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Tian et al (2012) priced barrier and American options by the least squares MC method under the SABR model. Shiraya et al (2012) provided a numerical model for pricing double-barrier call options with...

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The project investigates the prices of barrier options from the constant underlying volatility in the Black-Scholes model to stochastic volatility model in SABR 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 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 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].

[A Fourier-Cosine Method for Pricing Discretely Monitored...](#)

method for pricing barrier options under stochastic volatility models by applying the asymptotic expansion with a static hedging method. It also provides numerical examples under the \mathbb{Q} -SABR model. Section 5 applies the high-order expansion scheme to pricing average options and presents numerical examples under the SABR and \mathbb{Q} -SABR models. Section 6 concludes.

[CRRJL 1-745 Pricing Barrier and Average Options under...](#)

Pricing Continuously Monitored Barrier Options under the SABR Model: A Closed-Form Approximation Nian Yanga, Yanchu Liub, Zhenyu Caic aDepartment of Finance and Insurance, Nanjing University, China bLingnan (University) College, Sun Yat-Sen University, China cSchool of Business, Stevens Institute of Technology, United States Abstract The stochastic alpha beta rho (SABR) model introduced ...

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In this section we show numerical examples for pricing European up-and-out barrier call options under SABR volatility model ($\epsilon = 0$) as an illustrative purpose. By the asymptotic expansion formula in the previous sec-tion, we see CSV: " Barrier(T;S) \ CBS Barrier(T;S) +*e c T \ T 0 P D s L-0 1 P D T sf(S)ds: Let us de ne AE rst and AE zeroth as AE rst = CBS

[An asymptotic expansion formula for up-and-out barrier...](#)

Market volatility smile risk in derivative pricing can be modelled by the Stochastic Alpha Beta Rho (SABR) model. Once calibrated to market data, prices of European and continuously monitored...