

Pricing And Hedging Asian Style Options On Energy

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Abstract We solve the problem of pricing and hedging Asian-style options on energy with a quadratic risk criterion when trading in the underlying future is restricted. Liquid trading in the future is only possible up to the start of a so-called delivery period.

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In this paper we address the problem of pricing and hedging Asian-style options on energy when trading in the hedging instrument is restricted in a period preceding maturity. This is motivated by the market situation at the Nord Pool energy exchange, one of the world ' s largest exchanges for electricity, covering the northern European region.

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Pricing & hedging asian-style options in energy Nils Detering joint with Fred Espen Benth Advances in Mathematics of Finance, June 2013 Nils Detering Pricing & hedging asian-style options in energy 1 Outline Motivation Pricing & hedging problem Speci c processes BS Model Stochastic volatility model

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Asian price given by: $E Q 1 T 2 T 1 R T 2 T 1 S s d s K + j F t$ Model directly the dynamics of the future. Future is tradable asset and martingale assumption is reasonable. $F(t ; T 1 2) = E Q h 1 T 2 T 1 R T 2 T 1 S s d s j F t i$ Asians just one simple application.... Butno trading after T 1 additional risk for hedging. Nils Detering Pricing & hedging asian-style options in energy 4

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hedging strategy of an arithmetic Asian Call option in general terms. Furthermore we derive an expression for the density of the integral over time of a geometric Brownian motion, which allows us to express hedging strategy and price of the Asian option as an analytic expression. Numer-ical computations which are based on this expression are provided.

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Our findings from the numerical study for the pricing and hedging are (1) arithmetic Asian options are worth less than European options for the same underlying asset and the same expiration time, this confirms the intuitive fact on the arithmetic Asian options; (2) the volatility of the arithmetic average of underlying asset prices is less than the one of the underlying asset prices, and we provide precise formulas for these volatilities and prove this fact (this is the first time to have a ...

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the pricing aspect, but not the hedging aspect. In fact the aspect of hedging an Asian option does not seem to be studied in the literature. For any option, the hedging problem is in general more complex than the pricing problem. In fact a solution of the hedging problem determines 3

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