BS1811-1516 Financial Analytics Project: Part I

C.K. Poon, Jin Elizabeth Lee, Seungchan Baik, Yujia Ren, Siangyang Lau

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# Introduction

Project: Part I requires CVA Pricing, Option Pricing and Backtesting to be performed in R. For each topic, the questions require us to:

1. create and implement formula to derive distributions and theryby calculate CVA price
2. compare the methods of Monte Carlo and closed form solution for pricing barrier options
3. conduct backtesting for IBM historical data for the last 10 years and estimate historical volatility.

The report attempts to answer the questions in the order. Each section presents the relevant R code used in the analysis to answer the question and explanation.

# CVA pricing

## Part i

Write your own Black Scholes function and price [= CBS] a simple call option with the following inputs:

#### Question 1 (i) #####  
#### Black-scholes equation  
  
#inputs for BS formula  
  
S0 <- 10 #starting equity price  
strike <-12 # strike price  
vola <- 0.3 #implied volatility  
drift<- 0.01 #the risk free interest rate  
T<- 5 #maturity of option in years   
  
#the BS formula manually = ans = 2.157715  
  
d1 <- 1/(vola\*sqrt(T))\*(log(S0/strike)+(drift+0.5\*vola^2)\*(T))  
d2 <- d1 - vola\*sqrt(T)  
  
price = pnorm(d1,0,1)\*S0 - pnorm(d2)\*strike\*exp(-drift\*T)  
  
# Price with Black Scholes formula (load the fOptions R standard package)  
# ans = 2.157716  
price\_BSbuil\_in\_function<-GBSOption(TypeFlag = "c",S = S0,X = strike,Time = T,r = drift, b = drift,sigma = vola)@price  
  
print(paste0("The option price by Black Scholes is ", price))

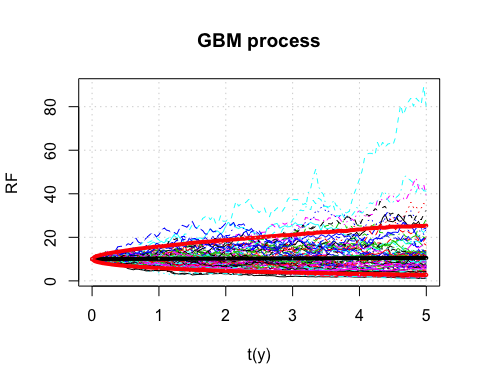
## [1] "The option price by Black Scholes is 2.1577149922667"

To check my Black Scholes function works correctly, the built-in Black Scholes function from fOption packages was used. The price from my Own Black Scholes function Cbs is the same as the price from built in function:2.157716

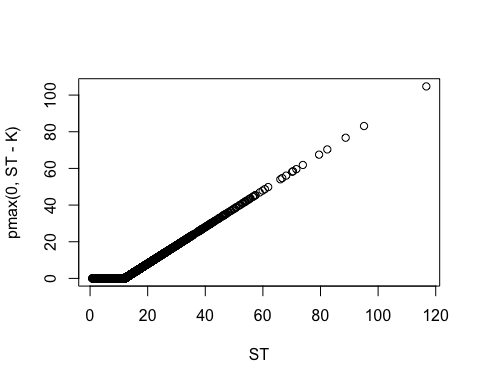
## Part ii

Implement a Geometric Brownian Motion (GBM) for the Equity underlying process

#### Question 1 (ii) #####  
#### Monte Carlo equation  
  
# Step in 10days with 260 day-count convention  
tStep<-10/260  
# Scenarios  
nPaths<-10000  
#Evaluation times in units of year   
time<-seq(0,T,tStep)   
  
set.seed(12345)  
# Parameters (S0, vola, drift)   
#S0 = start value  
  
#start matrix  
RF\_GBM<-matrix(0,nrow=nPaths,ncol=length(time))  
  
#We generate random numbers N(0,1)  
#Always better to generate the innovations in a vectorial fashion and then "distribute" them  
#rnorm(n, mean = , sd = ) is used to generate n normal random numbers with arguments mean and sd  
#scale, with default settings, will calculate the mean and standard deviation of the entire vector,   
#then "scale" each element by those values by subtracting the mean and dividing by the sd.   
#(If you use scale(x, scale=FALSE), it will only subtract the mean but not divide by the std deviation.)  
  
pass\_rand<-rnorm(nPaths\*(length(time)-1)) #generate 10k numbers  
pass\_rand\_first<-rnorm(nPaths\*(length(time)-1)) #second set for part (v)  
pass\_rand<-matrix(pass\_rand,nrow=nPaths,ncol=(length(time)-1)) #distribute it to matrix  
pass\_rand<-scale(pass\_rand,center = TRUE,scale = TRUE)  
  
#Adding the starting value  
pass\_rand<-cbind(rep(0,nPaths),pass\_rand)  
#Accrueting the innovations  
pass\_rand<-t(apply(pass\_rand,1,cumsum))  
#drift\_matrix: x=x0\*exp(mu\*t-vola^2\*t/2)\*exp(vola\*N(0,1)\*sqrt(t))  
pass\_drift<-matrix(rep(exp(-0.5\*time\*vola^2+time\*drift),nPaths),nrow=nPaths,ncol=length(time),  
 byrow=TRUE)  
#Generation of the paths (scaling the random component by tStep)  
RF\_GBM<-S0\*exp(pass\_rand\*vola\*sqrt(tStep))\*pass\_drift  
rownames(RF\_GBM)<-paste("history",as.character(seq(1,nPaths,1)),sep="")  
colnames(RF\_GBM)<-paste(as.character(time),"y",sep="")   
  
  
  
  
par(mfrow=c(1,1))  
matplot(time,t(RF\_GBM)[,1:100],type="l",xlab="t(y)",ylab="RF",main="GBM process")  
points(time,apply(t(RF\_GBM),1,mean),type="l",col=1,lwd=4)  
points(time,apply(t(RF\_GBM),1,quantile,0.05),type="l",col=2,lwd=4)  
points(time,apply(t(RF\_GBM),1,quantile,0.95),type="l",col=2,lwd=4)  
grid()



#find the column names where expiry is 5 and glue expiry with y=years.  
expiry<-5   
ind<-which(colnames(RF\_GBM)==paste0(expiry,"y"))  
K<-12  
ST<-RF\_GBM[,ind] #10thousand values for ending paths  
plot(ST,pmax(0,ST-K))



#discount all future payoffs(slide 22)  
discount<-exp(-drift\*T)\*pmax(0,ST-K)  
#Calculate the mean of discounted payoff distribution  
price\_MC<-mean(discount)  
print(paste0("The option price by Black Scholes is ", price\_MC))

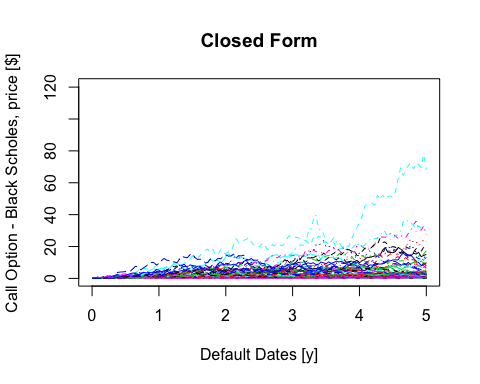
## [1] "The option price by Black Scholes is 2.19082518005935"

There is slight difference between Cmc and Cbs but Price via Monte Carlo (Cmc:2.190825) is close to price via Black and Scholes (Cbs=2.157716).

## Part iii

Use your Black Scholes function and the paths derived in the previous step to derive MtM (Mark- to-Market) distributions for the call option over time.

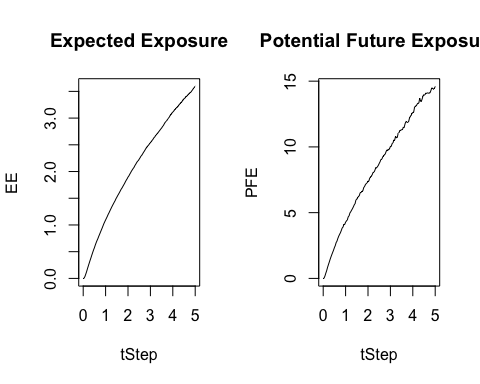
###############################################################################  
# define initial/valuation input  
S0<-10  
s<-0.3  
mu<-0  
T<-5  
r<-0.01  
  
#each time units d/dt = #Evaluation times in units of year   
dt<-10/260 #to get nSteps = 10, 130 is chosen. 260 is the number of business days  
nSteps<-T/dt # 5/(130/260) = 10  
  
###############################################################################  
# simulate Stock random paths  
#dw<-matrix(rnorm(nPaths\*nSteps,0,1),nPaths,nSteps)  
#S<-S0\*exp(apply((drift-vola^2/2)\*dt + vola\*sqrt(dt)\*dw,1,cumsum))  
#S<-rbind(S0,S)  
#matplot(S[,1:100],type="l")  
  
#Note that W, and consequently its infinitesimal increment dW,   
#represents the only source of uncertainty in the price history of the stock.  
  
###############################################################################  
# calculate MtM distributions for a Call option - BS closed formula  
  
#strike<-12  
#time<- T - seq(0,T,dt) #working backwards as advised in the project notes. i should have a reading every 10 days  
  
# from lecture: the expected payoff in the future is the MtM distribution  
#C<-S\*0  
#for (i in 1:nrow(S)){  
# C[i,]<-GBSOption(TypeFlag="c",S=S[i,],X=strike,Time=time[i],r=r,b=r,sigma=vola)@price  
#}  
#C0<-exp(-r\*T)\*mean(pmax(S[nrow(S),] - strike,0))  
  
#using my own code of RF\_GBM  
#need to change RF\_GBM, which is discounted steps to expected future payoffs  
#RF\_GBM is the transpose of S, and also reverse the columns.   
#because MtM looks at time to maturity, and RF\_GBM is time away from today.   
  
#transform RF\_GBM into the right form. yes, now it is starting from today to end of path.  
RF\_GBMT <- t(RF\_GBM)  
  
C<-RF\_GBMT\*0 ## S? or RF\_GBMT  
for (i in 1:nrow(RF\_GBMT)){  
 C[i,]<-GBSOption(TypeFlag="c",S=RF\_GBMT[i,],X=strike,Time=time[i],r=r,b=r,sigma=vola)@price  
}  
C0<-exp(-r\*T)\*mean(pmax(RF\_GBMT[nrow(RF\_GBMT),] - strike,0)) #RF\_GBMT  
  
  
# plot me results  
defaultT<-seq(0,T,dt)  
par(mfrow=c(1,1))  
matplot(defaultT,C[,1:100],type="l",ylab="Call Option - Black Scholes, price [$]",  
 xlab="Default Dates [y]",main="Closed Form",ylim=c(min(C),max(C)))



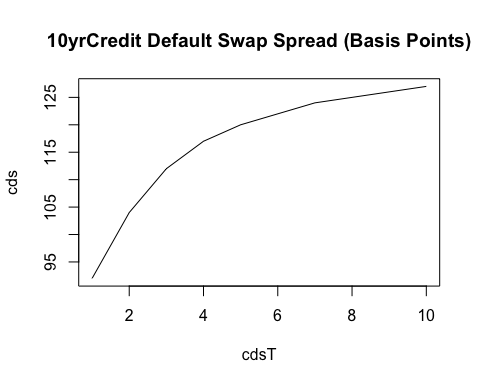
## Part iv

Use the MtM distributions from the previous step [a matrix (13110000) is expected] and calcu- late the Expected Exposure (EE), the Potential Future Exposure (PFE) at 95% confidence level and the CVA price using the following counterparty spread curve:

# Calculate EE, PFE, CVA  
  
#MTM time is time away from today, not time to maturity  
tStep<-seq(0,T,dt)  
MtM <-C  
  
EE<-apply(pmax(MtM,0),1, mean)  
PFE<-apply(pmax(MtM,0),1,quantile,0.95)  
par(mfrow=c(1,2))  
plot(tStep,EE,type="l", main = "Expected Exposure")  
plot(tStep,PFE,type="l", main = "Potential Future Exposure")



# here the CDS curve info  
cdsT<-seq(1,10,1)  
cds<-c(92,104,112,117,120,122,124, 125, 126, 127)  
par(mfrow=c(1,1))  
plot(cdsT,cds,type="l", main = "10yrCredit Default Swap Spread (Basis Points)")



t<-tStep  
r<-0.01  
DF<-exp(-r\*t)  
LGD<-0.4  
# Basel formula  
CDS\_curve<-spline(cdsT, cds, xout=t)  
temp<-c()  
for (i in 2:length(t)){  
 temp<-c(temp,max(0,exp(-(CDS\_curve$y[i-1]/10000\*CDS\_curve$x[i-1])/LGD)-  
 exp(-(CDS\_curve$y[i]/10000\*CDS\_curve$x[i])/LGD))\*  
 (EE[i-1]\*DF[i-1]+EE[i]\*DF[i])\*0.5)  
}  
  
CVABasel<-LGD\*sum(temp)  
  
print(paste("The CVA (using Basel formula) for the uncollateralized trade equals ",CVABasel))

## [1] "The CVA (using Basel formula) for the uncollateralized trade equals 0.117508183572168"

#0.121307909656681

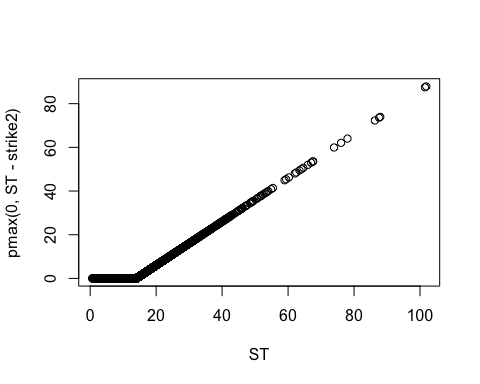
## Part v

Now add a second option trade in the portfolio.

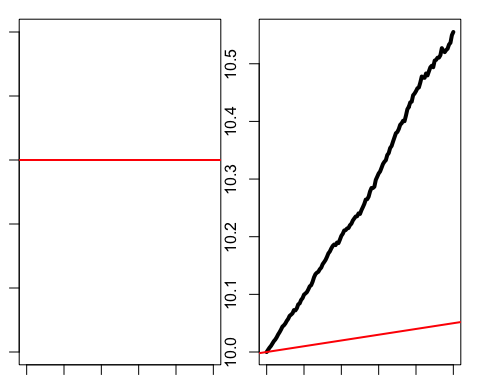
#(v) new option!  
  
tStep<-10/260  
nPaths<-10000  
time<-seq(0,T,tStep)   
  
pass\_rand\_first #this is the first dw used for the first option.

## [1] 0.2643004097 -0.7519678123 0.2133074180 -2.1024615087  
## [5] 0.6344878624 0.7260978217 0.3648156733 -1.0572799676  
## [9] 1.0457983731 -0.1000626669 -0.1753469087 1.0979608210  
## [13] -1.4578424719 -1.1343818248 -1.4658081941 0.7716863984  
## [17] 2.4436067568 0.6186283889 -1.4291670893 0.0634362524  
## [21] 0.2071944779 -0.6416441337 0.2401992444 0.6889904560  
## [25] 1.3553322365 -0.9389397007 0.0539561728 1.2808978555  
## [29] -0.1748318363 0.8519840268 0.1145177753 0.3703550066  
## [33] 0.6640791968 -0.0986762811 -0.3730495450 0.7574457421  
## [37] 1.1037581140 1.3202947735 0.6155929745 -0.7451639910  
## [41] -0.3836596410 -1.9701189208 0.8938333714 0.8834651736  
## [45] -0.2745616340 -0.5926100816 1.3427961470 -0.4862567335  
## [49] 0.0582467949 -0.7748123966 0.0222042871 -0.8009268804  
## [53] 0.3286727452 -0.0494307901 -0.7392941809 1.7753274052  
## [57] -0.8130052508 -0.7818262983 -1.4029816120 1.6186248612  
## [61] 1.1111362012 -0.2378332814 0.2983376673 -0.6572141830  
## [65] 0.0180141006 -0.2450475349 0.1917552934 -0.4506051329  
## [69] -0.0635826244 -1.5940256683 0.4223058838 1.8515698981  
## [73] 1.8206405086 0.5663360848 0.2530812911 1.8813049613  
## [77] 0.2989603522 -1.6251614627 -2.2244221274 1.7018992906  
## [81] 0.2337444352 2.0358521030 -0.6239465525 1.3579062700  
## [85] -0.6226650678 0.4733071580 -0.8290685267 0.2831173176  
## [89] 1.3531276689 -0.3204406580 0.4845797462 -0.9990004620  
## [93] -0.4542050386 1.7175312208 -0.8499040690 0.3537216596  
## [97] -0.1285524501 -0.0343695405 1.1409596576 0.8880971882  
## [101] 0.2250968822 1.4740993263 0.1719245158 -0.1716996692  
## [105] 0.6865746517 0.5343750277 -1.1909317320 -0.4811216262  
## [109] 0.1217306774 1.5725096820 0.3202655839 -0.7728540344  
## [113] 0.0602893132 -0.1047886838 -0.6118360544 -1.0637201361  
## [117] 0.4517931802 -1.1228649027 1.2035115807 -2.3565402293  
## [121] -0.0965183405 -0.1056399214 0.7925269852 1.6590132586  
## [125] 0.4145241024 -1.4228066518 0.2434829832 0.8808845958  
## [129] 0.9064348952 -0.6142046015 -0.2916083034 -0.8770414270  
## [133] 0.0351549639 -0.0601045020 1.4289166486 1.0032263004  
## [137] -0.9701110768 0.5156764973 1.8465231611 0.6743875180  
## [141] -0.6320140896 -0.7805887779 1.4464341114 -0.2488608632  
## [145] -2.6729696961 0.3743082361 0.7851863307 -2.2175403954  
## [149] -1.7047740366 -2.6812804927 0.3293554837 -1.1726878686  
## [153] -0.2009193286 0.1613179683 -0.1501164752 -0.4969673568  
## [157] -0.6835193904 -0.3612137595 1.7228649840 -1.1205726674  
## [161] 1.4421828717 -0.0359722006 -0.9953123998 0.3596302736  
## [165] 1.1754602068 -1.2283653351 1.2318785084 0.2527247910  
## [169] 0.7315427167 -0.4416698332 -0.1396696602 -0.5897170295  
## [173] -0.0351111616 0.6008707211 -1.1555877952 -1.0751358827  
## [177] -0.7005341640 0.7039106776 -0.8939474093 -1.3384643409  
## [181] -1.4200710074 -0.7277977392 -0.8355082654 1.2063725204  
## [185] -0.7324104807 -1.2035972404 1.1111138394 1.1384750390  
## [189] -0.6403653738 -1.5895382277 0.5768432621 0.5648016949  
## [193] 0.7397849618 0.0497309391 -0.6109249144 0.5553624059  
## [197] -1.9219446152 -0.1083605136 1.1953007327 -0.9944750944  
## [201] 1.1203811267 2.1991353152 0.3049497128 -1.1506213494  
## [205] 0.8832992925 0.8016623368 0.4038789000 -1.1890917752  
## [209] 0.7379771973 -1.8962724333 0.9018141619 -0.1339331544  
## [213] -0.4552916218 0.0081673060 -0.1165898116 0.8733223321  
## [217] -0.2488860812 -0.2050220723 -1.8958050336 0.6390141397  
## [221] -0.8001465898 -0.0474865177 0.3570512327 -0.6935733764  
## [225] -0.2543476046 1.1519521078 -0.2848327256 0.5929117466  
## [229] 0.7299614253 -0.9265309177 0.4854240635 1.5063046283  
## [233] 0.9125995923 0.1905158874 0.0326624257 0.3325212577  
## [237] 0.0465025418 -0.9003976904 -0.3518825377 -0.3323159034  
## [241] 2.4154593636 -0.0118903238 -0.4918723378 -0.4716313322  
## [245] 0.2558287894 -0.2993377671 1.2729190536 0.8162436079  
## [249] -2.5254671556 -1.0395600112 -0.3362746043 -2.2197406048  
## [253] -0.0138451245 -0.9779644822 0.0359041843 -2.1857121568  
## [257] -2.3618597432 1.1233989970 0.2884715223 0.8441870663  
## [261] 0.3562788533 0.3101684400 -0.7227732292 -0.5072163143  
## [265] 0.2356596253 0.6070122659 0.7208779150 2.0502623973  
## [269] 1.7845223504 -1.2521370985 -2.2361179348 -0.6150183582  
## [273] 0.4452049619 -0.1562397085 -1.2427103921 0.7073479713  
## [277] 0.7518908437 -0.1542073580 0.8749547165 0.1546987577  
## [281] 1.6261839607 -0.7693078682 0.7316321840 0.0011061076  
## [285] 1.9834997843 1.4836947831 0.5075563293 -1.7905787498  
## [289] 0.1459844607 -0.5080928815 0.0383230302 -0.7445802937  
## [293] 0.5500104972 -0.8251644089 1.1355932102 -0.3922340848  
## [297] 1.5021182462 -0.0891885068 0.7109288142 -1.3897454771  
## [301] -0.2563677567 -0.8550890199 1.0015625918 0.8766818005  
## [305] 0.3081891699 -1.8716906639 -0.0792690772 0.3463573258  
## [309] 0.0990277965 0.3407702351 -0.0417185303 -1.9064669058  
## [313] 0.4440996163 0.0299619571 -0.1580373716 -1.3646202066  
## [317] -0.0587944015 -1.8232062668 -1.1535352896 -1.6131330480  
## [321] 0.5168266552 -0.3899475436 2.2810092110 -2.0794771713  
## [325] 1.5877268326 0.5203621957 0.5117572776 -1.1474550326  
## [329] 0.7272834605 -2.2168283515 1.1110172431 1.0139277050  
## [333] 0.2510283923 0.6545268560 -1.6937331812 2.9561355545  
## [337] -0.5447913823 0.6613571390 1.1543671383 -0.5744753318  
## [341] 0.0376313465 0.6896348385 0.1905652273 -0.1580949621  
## [345] -0.2469412702 1.1566558346 -0.7120574327 -0.7929056669  
## [349] 0.3049479305 0.0124448166 0.9550493572 0.2518010339  
## [353] 0.6385727277 -0.9576798789 -0.8704218697 0.9673176056  
## [357] 0.2755583858 1.8230758857 -0.2303221330 -0.1188311405  
## [361] 0.1683976378 -0.7200151473 0.9625388783 1.8382272775  
## [365] -0.3074310806 0.7844249126 1.8856680987 -1.3500195341  
## [369] -1.5855465931 -0.1623275166 0.1002577917 1.2186197181  
## [373] -0.7011494205 2.5891695341 0.0187262563 0.9291913550  
## [377] 1.6846540797 0.8529391353 1.6673445230 0.4761084442  
## [381] 0.4082057450 0.6061838182 -1.0468578790 -0.8748891105  
## [385] 1.9752959407 -1.2061799417 -0.0499153914 1.4824224583  
## [389] -0.8525440444 0.7703290483 -0.0170058254 -0.1227873132  
## [393] 0.1362858535 0.9014184915 0.5031339706 0.2959943667  
## [397] 1.2431236317 -1.5946514140 0.4990019383 -0.8986812910  
## [401] -1.2224679279 -0.9513264367 -0.5623793885 -0.2307740548  
## [405] 1.0547427311 0.2649151205 -0.7705865989 0.0244744490  
## [409] 1.1120213137 -1.6473124374 0.6131056182 -2.3528126131  
## [413] -0.0020839532 -0.3259718918 0.3120467632 -0.4165438345  
## [417] -0.0317041248 0.5860780009 -1.1918505594 -1.7886741833  
## [421] -1.5712798857 1.5219582430 0.3542878448 -1.2280686145  
## [425] 0.2916174648 0.3944584456 0.6012479083 0.0519798533  
## [429] 0.9832075868 -0.3528612197 -1.0750110263 0.4296082850  
## [433] 0.0756957388 -1.6646335047 0.9395986420 1.3385124688  
## [437] -0.9965880812 1.1579889539 0.1663922648 -0.4549843076  
## [441] 1.8970049177 -0.4445347536 0.2932088551 0.6190351853  
## [445] 0.8718620185 -0.8815049059 -0.5454368115 -1.7194355889  
## [449] 0.0257570244 0.8672038640 -0.0751027857 0.1806579927  
## [453] 1.5140914438 0.4823150010 -0.1475835998 -0.5084042754  
## [457] 1.0976912178 0.4661138506 0.3399894028 -0.5952413782  
## [461] -0.2903601411 -1.3016014134 -1.0336724122 -0.8206563557  
## [465] 0.5102186509 0.4659130651 -0.8650031987 0.3194171893  
## [469] 0.8614540340 0.8789542783 -0.4866449777 -0.4262847853  
## [473] -0.1497982639 0.5316139199 -1.5665542936 -0.9381800611  
## [477] 0.1784425564 -2.6170019237 0.1760725565 -0.0615109033  
## [481] 0.6646561915 0.7393928025 0.1099320185 0.3480477076  
## [485] -0.8048634315 -0.6379413039 0.1444811202 1.1710116708  
## [489] 0.5958416206 1.6342386743 -1.7237122499 -0.0689822428  
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## [99901] -0.2333680117 0.7949365053 -0.2032526687 -0.1613105714  
## [99905] 1.3335801777 -0.5367875224 0.7146693277 -0.7287477548  
## [99909] 0.0579814361 -0.8162031478 -2.4102139744 -0.8221490671  
## [99913] 1.2489479010 -3.3958796466 -0.4035998174 -0.9979795200  
## [99917] -1.2947876000 0.9219847528 1.1221743879 1.1869041931  
## [99921] 0.6881363069 0.3889869201 0.4177908267 -0.8445062209  
## [99925] -0.0611776861 -0.6852299835 -1.3491472146 -0.1988245423  
## [99929] -0.8522529441 0.5917278875 0.4712601151 -0.3609766871  
## [99933] 0.4969850443 -0.1456388015 1.0178213958 -0.2039609360  
## [99937] 1.4925780380 -0.7150584014 1.2521506175 -0.5930822873  
## [99941] 2.3569453821 0.5166156746 0.4028310904 0.7876056856  
## [99945] -0.4003305142 -1.0299312349 -0.0034616891 -0.3298082320  
## [99949] 0.1408353073 1.1483909121 0.5240459285 0.3961060326  
## [99953] 0.5687542384 -0.3479808977 0.0683810111 -0.5670824346  
## [99957] 2.4746794988 1.1333140374 0.3518226120 -1.8306440771  
## [99961] -0.2879972215 -0.7634518308 0.7439919926 -0.2810365072  
## [99965] -0.6119837185 -1.2738736868 1.2120504148 -0.6756851282  
## [99969] -0.0175041968 -1.3730887926 2.3488236107 0.5284740517  
## [99973] 0.1222357119 0.4793990742 -0.4896517909 -0.1336606241  
## [99977] 0.1048197872 0.9706885992 -0.7047359164 0.0963830630  
## [99981] -1.1815515880 0.1954783958 -0.7232036705 0.6407127445  
## [99985] -0.6330143009 0.8867858482 -0.2765721960 0.0457982458  
## [99989] -1.9892416816 -0.8407496341 0.3072368221 0.2943819795  
## [99993] -0.4652228386 0.0991967296 1.0226755279 0.1214546863  
## [99997] 0.3669498149 -1.9577069789 1.6819002470  
## [ reached getOption("max.print") -- omitted 1200001 entries ]

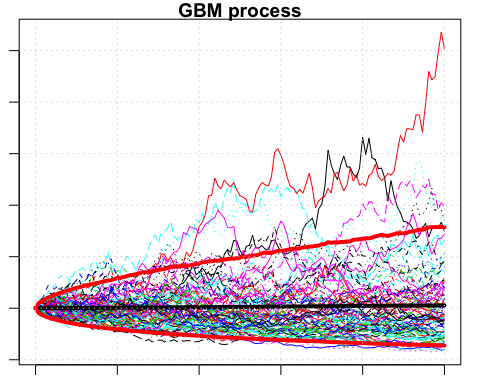
#to find the second dw2  
rho <-0.7  
correlatedValue = function(x, r){  
 r2 = r\*\*2  
 ve = 1-r2  
 SD = sqrt(ve)  
 e = rnorm(length(x), mean=0, sd=SD)  
 y = r\*x + e  
 return(y)  
}  
x = pass\_rand\_first  
pass\_rand\_two = correlatedValue(x=x, r=rho)  
pass\_rand\_two<-matrix(pass\_rand\_two,nrow=nPaths,ncol=(length(time)-1)) #distribute it to matrix  
pass\_rand\_two<-scale(pass\_rand\_two,center = TRUE,scale = TRUE)  
pass\_rand\_two<-cbind(rep(0,nPaths),pass\_rand\_two)  
pass\_rand\_two<-t(apply(pass\_rand\_two,1,cumsum))  
pass\_drift<-matrix(rep(exp(-0.5\*time\*vola^2+time\*drift),nPaths),nrow=nPaths,ncol=length(time),  
 byrow=TRUE)  
RF\_GBM2<-S0\*exp(pass\_rand\_two\*vola\*sqrt(tStep))\*pass\_drift  
rownames(RF\_GBM2)<-paste("history",as.character(seq(1,nPaths,1)),sep="")  
colnames(RF\_GBM2)<-paste(as.character(time),"y",sep="")   
  
expiry<-5   
ind<-which(colnames(RF\_GBM2)==paste0(expiry,"y"))  
strike2<-14  
ST<-RF\_GBM2[,ind] #10thousand values for ending paths  
plot(ST,pmax(0,ST-strike2))



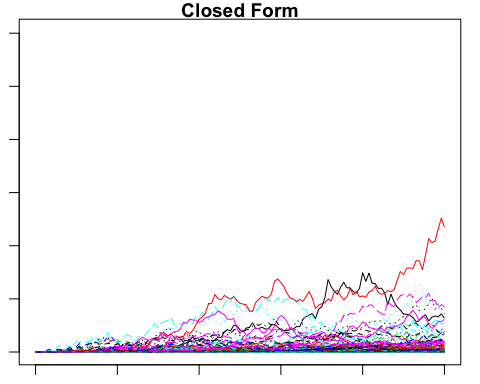
# Here we make checks  
par(mfrow=c(1,2))  
par(mar=c(1,1,1,1))  
check\_sd<-apply(RF\_GBM2,2,sd)/sqrt(time)  
plot(time,check\_sd,ylim = c(0.15,0.40))  
abline(h=vola,col=2,lwd=2)  
check\_mean<-apply(RF\_GBM2,2,mean)  
plot(time,check\_mean,type="l",lwd=4)   
abline(a = S0 ,b = drift,col=2,lwd=2)



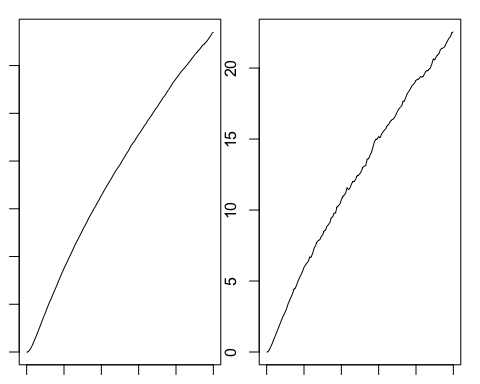
par(mfrow=c(1,1))  
matplot(time,t(RF\_GBM2)[,1:100],type="l",xlab="t(y)",ylab="RF",main="GBM process")  
points(time,apply(t(RF\_GBM2),1,mean),type="l",col=1,lwd=4)  
points(time,apply(t(RF\_GBM2),1,quantile,0.05),type="l",col=2,lwd=4)  
points(time,apply(t(RF\_GBM2),1,quantile,0.95),type="l",col=2,lwd=4)  
grid()



#calculate MtM2  
  
RF\_GBM2T<-t(RF\_GBM2)  
  
C2<-RF\_GBM2T\*0  
for (i in 1:nrow(RF\_GBM2T)){  
 C2[i,]<-GBSOption(TypeFlag="c",S=RF\_GBM2T[i,],X=strike2,Time=time[i],r=r,b=r,sigma=vola)@price  
}  
  
defaultT<-seq(0,T,dt)  
par(mfrow=c(1,1))  
matplot(defaultT,C2[,1:100],type="l",ylab="Call Option - Black Scholes, price [$]",  
 xlab="Default Dates [y]",main="Closed Form",ylim=c(min(C),max(C)))



MtM3 <-C+C2  
  
#EE, PFE and CVA  
tStep<-seq(0,T,dt)  
  
EE<-apply(pmax(MtM3,0),1, mean)  
PFE<-apply(pmax(MtM3,0),1,quantile,0.95)  
par(mfrow=c(1,2))  
plot(tStep,EE,type="l")  
plot(tStep,PFE,type="l")



temp<-c()  
for (i in 2:length(t)){  
 temp<-c(temp,max(0,exp(-(CDS\_curve$y[i-1]/10000\*CDS\_curve$x[i-1])/LGD)-  
 exp(-(CDS\_curve$y[i]/10000\*CDS\_curve$x[i])/LGD))\*  
 (EE[i-1]\*DF[i-1]+EE[i]\*DF[i])\*0.5)  
}  
  
CVABasel<-LGD\*sum(temp)  
print(paste("The CVA (using Basel formula) for the uncollateralized trade equals ",CVABasel))

## [1] "The CVA (using Basel formula) for the uncollateralized trade equals 0.209649743277873"

#0.212763914672764

# Option pricing

## Definition of Barrier Options

Barrier options are pathdependent options, with payoffs that depend on the price of the underlying asset at expiration and whether or not the asset price crosses a barrier during the life of the option [1]. There are two categories or types of Barrier options: "knock-in" and "knock-out". "Knock-in" or "in" options are paid for up front, but you do not receive the option until the asset price crosses the barrier. "Knock-out" or "out" options come into existence on the issue date but becomes worthless if the asset price hits the barrier before the expiration date. If the option is a knock-in (knock-out), a predetermined cash rebate may be paid at expiration if the option has not been knocked in (knocked-out) during its lifetime. [1]

According to when options can be exercised, they are classified into mainly three groups; European, Bermudan and American Options. American options can be exercised at any time up to the expiration date, whereas European options can be exercised only on the expiration date itself. Bermudan options are similar in style to American options regarding the possibility of early exercise. However, the difference is the fact that a Bermudan option has predetermined discrete exercise dates [2].

**Down-and-in call option**

include\_graphics("./Siang/downin.png")

**Down-and-out call option**

include\_graphics("./Siang/downout.png")

**In-out parity**

European vanilla option = European knock-out option + European knock-in option [3]

* Suppose an investor holds both a knock-out option and a knock-in option. If the stock price never touches the barrier, the knock-out option will provide the same payoff as that of a vanilla option at maturity. When the stock price touches the barrier, the knock-out option becomes worthless and the knock-in option are enabled and providing the same payoff as that of a vanilla option at maturity.
* Since the combined payoff of a knock-out option and a knock-in option are the same as that of a vanilla option at maturity, their values today should be equal. This result is termed as “in-out parity.”
* Alternative method to price knock-in options: Since it needs more computational effort to price a knock-in option, it is possible to price a knock-out option with the same barrier first, and then apply the in-out parity to derive the value of the knock-in option.

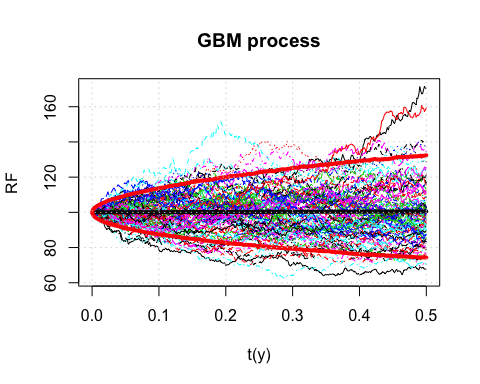
## Method 1 - Monte Carlo Method

### Analysis

The procedures of applying monte carlo method on barrier options pricing is summarised below:

* Step 1 - Simulate random paths with GBM process for the spot value until maturity T.
* Step 2 - Decide whether each path is knocked in or out and thus determine the final payoff of each path.
* Step 3 - Calculate the payoff at maturity.
* Step 4 - Discount all future payoff distribution of values to t0.
* Step 5 - Calculate the mean of discounted payoff distribution.

#########################################  
# Step 0 - Define initial/valuation input  
#########################################  
#Set seed for random numbers  
set.seed(12345)  
# Simulation period   
T<-0.5  
# Step in y with 360 day-count convention  
tStep<-1/(360\*2)  
# Scenarios  
nPaths<-10000  
#Evaluation times in units of year   
time<-seq(0,T,tStep)  
  
# Parameters (S0, vola, drift)   
start\_value<-100  
# yearly vola  
vola<-0.25  
# Annualized rate of interest  
r <-0.01  
# Annualized cost-of-carry rate  
b <-0.01  
# Barrier Value  
H <- 75  
# yearly drift  
drift<-r  
# Strike price  
strike<-90  
  
  
#######################################################################################  
# Step 1 - Simulate random paths with GBM process for the spot value until maturity T.  
#######################################################################################  
#Definition of the RF box   
RF\_GBM<-matrix(0,nrow=nPaths,ncol=length(time))  
  
#We generate random numbers N(0,1)  
#Always better to generate the innovations in a vectorial fashion and then "distribute" them  
pass\_rand<-rnorm(nPaths\*(length(time)-1))  
pass\_rand<-matrix(pass\_rand,nrow=nPaths,ncol=(length(time)-1))  
pass\_rand<-scale(pass\_rand,center = TRUE,scale = TRUE)  
#Adding the starting value  
pass\_rand<-cbind(rep(0,nPaths),pass\_rand)  
#Accrueting the innovations  
pass\_rand<-t(apply(pass\_rand,1,cumsum))  
#drift\_matrix: x=x0\*exp(mu\*t-vola^2\*t/2)\*exp(vola\*N(0,1)\*sqrt(t))  
pass\_drift<-matrix(rep(exp(-0.5\*time\*vola^2+time\*drift),nPaths),nrow=nPaths,ncol=length(time),  
 byrow=TRUE)  
#Generation of the paths (scaling the random component by tStep)  
RF\_GBM<-start\_value\*exp(pass\_rand\*vola\*sqrt(tStep))\*pass\_drift  
rownames(RF\_GBM)<-paste("history",as.character(seq(1,nPaths,1)),sep="")  
colnames(RF\_GBM)<-paste(as.character(time),"y",sep="")   
  
par(mfrow=c(1,1))  
matplot(time,t(RF\_GBM)[,1:100],type="l",xlab="t(y)",ylab="RF",main="GBM process")  
points(time,apply(t(RF\_GBM),1,mean),type="l",col=1,lwd=4)  
points(time,apply(t(RF\_GBM),1,quantile,0.05),type="l",col=2,lwd=4)  
points(time,apply(t(RF\_GBM),1,quantile,0.95),type="l",col=2,lwd=4)  
grid()

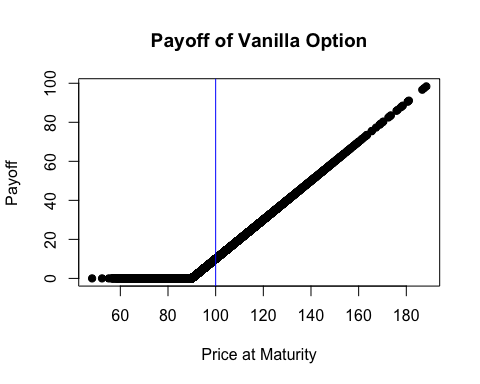


#########################################################  
# Step 2 - Decide whether each path is knocked in or out   
# and thus determine the final payoff of each path  
#########################################################  
#Vanilla Opiton  
RF\_GBM\_vanilla<-RF\_GBM  
  
#Exotic Option - down-and-in  
# Any prices fall below 75 before the maturity will trigger knocking-in of option  
# Once it is in, it's in for good.  
RF\_GBM\_di<-RF\_GBM[,ncol(RF\_GBM)]\*(apply(RF\_GBM,1,min) < H)  
  
# Exotic Option - down-and-out  
# Any prices fall below 75 before the maturity will trigger knocking-out of option  
# Once it is out, it's out for good  
RF\_GBM\_do<-RF\_GBM[,ncol(RF\_GBM)]\*(apply(RF\_GBM,1,min) >= H)  
  
  
###################################################################  
# Step 3 - calculate the payoff at maturity  
###################################################################  
#Vanilla Opiton  
payoff\_vanilla <- pmax(RF\_GBM\_vanilla[,ncol(RF\_GBM\_vanilla)] - strike,0)  
  
#Vanilla Opiton  
payoff\_di<-pmax(RF\_GBM[,ncol(RF\_GBM)] - strike,0) \* (apply(RF\_GBM,1,min) < H)   
  
#Vanilla Opiton  
payoff\_do<-pmax(RF\_GBM[,ncol(RF\_GBM)] - strike,0) \* (apply(RF\_GBM,1,min) >= H)   
  
###################################################################  
# Step 4 - Discount all future payoff distribution of values to t0.  
###################################################################  
#Vanilla Opiton  
discounted\_payoff\_vanilla <- exp(-r\*T)\*payoff\_vanilla  
  
#Exotic Option - down-and-in  
discounted\_payoff\_di <- exp(-r\*T)\*payoff\_di  
  
#Exotic Option - down-and-out  
discounted\_payoff\_do <- exp(-r\*T)\*payoff\_do  
  
################################################################  
# Step 5 - Calculate the mean of discounted payoff distribution.  
################################################################  
#Vanilla Opiton  
price\_vanilla <- mean(discounted\_payoff\_vanilla)  
  
#Exotic Option - down-and-in  
price\_di <- mean(discounted\_payoff\_di)  
  
#Exotic Option - down-and-out  
price\_do <- mean(discounted\_payoff\_do)

### Results

The payoffs at maturity and prices of options are shown below.

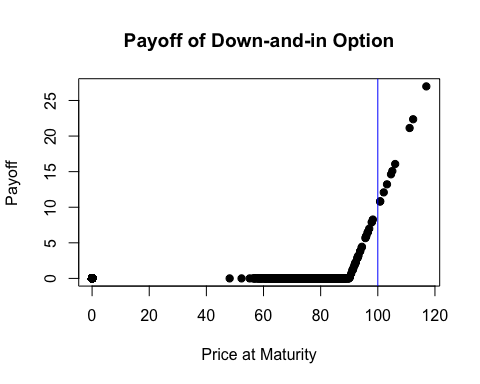
# Check: vanilla option price = knock-out option price + knock-in option price   
#Vanilla Option  
plot(RF\_GBM\_vanilla[,ncol(RF\_GBM\_vanilla)],payoff\_vanilla,pch=19,main="Payoff of Vanilla Option", xlab="Price at Maturity", ylab="Payoff")  
abline(v=start\_value,col=4)



print(paste0("The price of vanilla option is ", price\_vanilla))

## [1] "The price of vanilla option is 13.2164280759335"

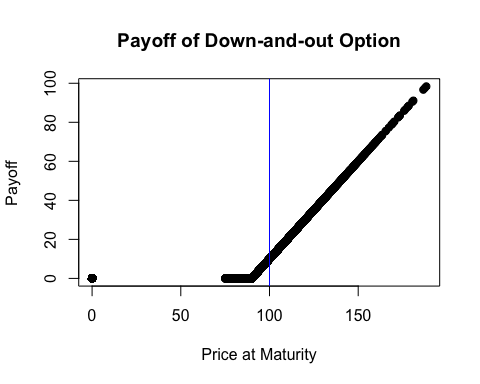
#Down-and-in Option #here is the prolem, RF\_GBM\_di has been removed  
plot(RF\_GBM\_di,payoff\_di,pch=19,main="Payoff of Down-and-in Option", xlab="Price at Maturity", ylab="Payoff")  
abline(v=start\_value,col=4)



print(paste0("The price of exotic down-and-in option is ", price\_di))

## [1] "The price of exotic down-and-in option is 0.0286069347124088"

#Down-and-out Option  
plot(RF\_GBM\_do,payoff\_do,pch=19,main="Payoff of Down-and-out Option", xlab="Price at Maturity", ylab="Payoff")  
abline(v=start\_value,col=4)



print(paste0("The price of exotic down-and-out option is ", price\_do))

## [1] "The price of exotic down-and-out option is 13.1878211412211"

The sum of prices of down-and-in and down-and-out options doesn't seem to agree with the price of vanilla option. The price of down-and-in option is almost zero, which makes total sense since the strike price is 90 and current price is 100, if the contract knocks in when it is below 75 and you buy the asset at the strike price of 90, investors are losing the money for sure.

## Method 2 - R package fExoticOptions

The definitions of the variables required in the StandardBarrierOption function are explained below [1].

* S is the asset price, a numeric value
* X is the exercise price, a numeric value
* H is the barrier value, a numeric value
* Time is the time to maturity measured in years, a numeric value; e.g. 0.5 means 6 months
* r is the annualized rate of interest, a numeric value; e.g. 0.25 means 25% pa
* b is the the annualized cost-of-carry rate, a numeric value; e.g. 0.1 means 10% pa.
* sigma is the annualized volatility of the underlying security, a numeric value; e.g. 0.3 means 30% volatility pa
* K for an "In"-Barrier a prespecified cash rebate which is paid out at option expiration if the option has not been knocked in during its lifetime,for an "Out"-Barrier a prespecified cash rebate which is paid out at option expiration if the option has not been knocked out before its lifetime, a numerical value

### Vanilla option

GBSOption(TypeFlag="c",S=100,X=90,Time=0.5,r=0.01,b=0.01,sigma=0.25)

##   
## Title:  
## Black Scholes Option Valuation   
##   
## Call:  
## GBSOption(TypeFlag = "c", S = 100, X = 90, Time = 0.5, r = 0.01,   
## b = 0.01, sigma = 0.25)  
##   
## Parameters:  
## Value:  
## TypeFlag c   
## S 100   
## X 90   
## Time 0.5   
## r 0.01   
## b 0.01   
## sigma 0.25   
##   
## Option Price:  
## 13.15496   
##   
## Description:  
## Thu Jun 9 14:28:40 2016

The price of the vanilla call option is 13.15496 where a prespecified cash rebate is assumed to be 0.

### Down-and-in call option

StandardBarrierOption(TypeFlag = "cdi", S = 100, X = 90,H = 75, K = 0, Time = 0.5, r = 0.01, b = 0.01, sigma = 0.25)

##   
## Title:  
## Standard Barrier Option   
##   
## Call:  
## StandardBarrierOption(TypeFlag = "cdi", S = 100, X = 90, H = 75,   
## K = 0, Time = 0.5, r = 0.01, b = 0.01, sigma = 0.25)  
##   
## Parameters:  
## Value:  
## TypeFlag cdi   
## S 100   
## X 90   
## H 75   
## K 0   
## Time 0.5   
## r 0.01   
## b 0.01   
## sigma 0.25   
##   
## Option Price:  
## 0.02019197   
##   
## Description:  
## Thu Jun 9 14:28:40 2016

The price of the down-and-in call option is 0.0202 where a prespecified cash rebate is assumed to be 0.

### Down-and-out call option

StandardBarrierOption(TypeFlag = "cdo", S = 100, X = 90,H = 75, K = 0, Time = 0.5, r=0.01, b = 0.01, sigma = 0.25)

##   
## Title:  
## Standard Barrier Option   
##   
## Call:  
## StandardBarrierOption(TypeFlag = "cdo", S = 100, X = 90, H = 75,   
## K = 0, Time = 0.5, r = 0.01, b = 0.01, sigma = 0.25)  
##   
## Parameters:  
## Value:  
## TypeFlag cdo   
## S 100   
## X 90   
## H 75   
## K 0   
## Time 0.5   
## r 0.01   
## b 0.01   
## sigma 0.25   
##   
## Option Price:  
## 13.13477   
##   
## Description:  
## Thu Jun 9 14:28:40 2016

The price of the down-and-out call option is 13.13477 where a prespecified cash rebate is assumed to be 0.

## Evaluation of methods

**Question:** StandardBarrierOption assumes a continuous monitoring of the barrier instead of the discrete one (i.e. the time grid) of your Monte Carlo. Does this affect your Monte Carlo price? Is the difference between the Monte Carlo prices and the closed form solution affected by both Monte Carlo noise and the type of the barrier monitoring? Please comment.

The monte carlo methods monitor the barrier at half-day basis in our case while the standard barrier option is based on continuous monitoring. The frequency /sequence used to generate the random path for Monte Carlo simulation will affect the Monte Carlo price. For example, discrete monitoring compare the price and barrier at specific time. It fails to recognise P<H between to monitoring points for down-out options. This is not the case for the continuous monitoring. The difference of monitoring will affect the payoff of barrier option ( continuous monitoring is more likely to have worthless payoff). The price of two methods will only coverage when the frequency of monte carlo is high enough, but with high frequency, the dimension would be too large to compute. We do a half-day monitoring in our case giving a 361 x 10000 matrix; if monitor hourly, we are going to deal with a 4321 x 10000 matrix; if by minute or seconds, computational complexity of trying to make discrete monitoring as close to continuous could be very high. Therefore there is some error coming from the fact that your discretize your monitoring process vs a truly continuous monitoring. Based on Broadie et al, it is possible to use the continuous barrier formula to price the discrete barrier option with high accuracy by shifting barrier away from the. underlying. In terms of Monte Carlo noises, although, multiple random paths may yield slight different results, but since we are going to aggregate the results from different paths by taking average, the noises becomes a non-factor with large simulation by the rule of large samples. Therefore, monte Carlo noise is not a major factor of the difference in prices from two methods if the sample size generated by Monte Carlo is sufficient large.

# Backtesting

## Part 1

## Part 2

## Part 3

# Reference

* [1] "Options Basics: What Are Options? | Investopedia." Investopedia. Ed. Staff .. Investopedia. Investopedia, 02 Dec. 2003. Web. 02 June 2016.
* [2] Longstaff, F A and Schwartz, E S, 2001, ”Valuing American Options by Simulation: A Simple Least-Squares Approach”, Review of Financial Studies, Vol. 14, No. 1, pp. 113-147.
* [3] Birge, John R., and Vadim Linetsky. Financial Engineering. Amsterdam: North-Holland, 2008. Print.