Recovering Risk Neutral Density from Options Using RND Package

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Practitioners and researchers in finance are often interested in recovering the risk neutral density implied by market options. The risk neutral density can be used to obtain information about the underlying asset. The RND package is the only R package that brings together various methods for recovering the risk neutral density. Numerous examples illustrate how different methods can be used to recover the risk neutral density. With the practitioner in mind, a few simple functions can be used to create numerical and graphical summaries which then can be imported into various software such as Excel.