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July 9th, 2018 - Similar to VIX the price of S amp P 500 tail risk is calculated from the prices of S amp P 500 out of the money options SKEW typically ranges from 100 to 150 A SKEW value of 100 means that the perceived distribution of S amp P 500 log returns is normal and the probability of outlier returns is therefore negligible'

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June 19th, 2018 - trading any kind of option it is mandatory to analyze the behavior of the volatility estimations model it and compare it with the results obtained by other authors which it is shown in section 4 According to this previous work in section 5 we propose a trading strategy which we

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