Quantitative Finance > Pricing of Securities

Path Integral and Asian Options

Peng Zhang

(Submitted on 28 Aug 2010)

In this paper we analytically study the pricing of the arithmetically averaged Asian option in the path integral formalism. By a

Download:

- PDF
- PostScript
- Other formats

Current browse context:

q-fin.PR

< prev | **next >**

new | recent | 1008

Change to browse by:

q-fin
  q-fin.CP

References & Citations

- NASA ADS

Bookmark (what is this?)