

Conservation Laws of Differential Equations in Finance

QIN Mao-Chang,¹ MEI Feng-Xiang,² and SHANG Mei²

¹ School of Science, Chongqing Technology and Business University, Chongqing 400067, China

² School of Science, Beijing Institute of Technology, Beijing 100081, China

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Abstract: Conservation laws of some differential equations in finance are studied in this paper. This method does not involve the use or existence of a variational principle. As an alternative, linearize the given equation and find adjoint equation of the linearized equation, the conservation laws can be constructed directly from the symmetries and adjoint symmetries of the associated linearized equation and its adjoint equation.

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