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L. F. Blazhyevskyi, V. S. Yanishevsky			math-ph < prev next >	
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In the framework of path integral the evolution operator kernel for the Merton-Garman Hamiltonian is constructed. Based on this kernel option formula is obtained, which generalizes the well-known Black Scholes result. Possible approximation numerical schemes for path integral calculations are proposed.		ltonian is wn Black-	Change to browse b math q-fin q-fin.PR	
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