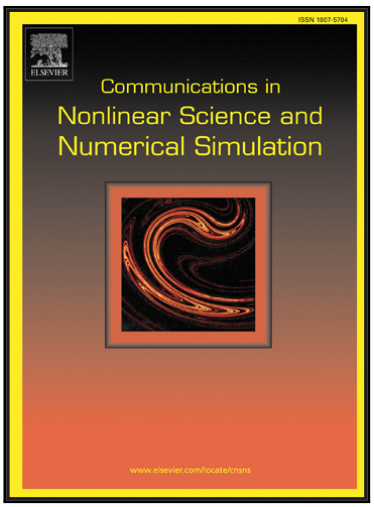

Symmetry reduction and exact solutions of the non-linear Black–Scholes equation

Oleksii Patsiuk, Sergii Kovalenko

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Highlights

- The non-linear Black-Scholes equation is investigated.
- The group-theoretic properties of the Black-Scholes equations is studied.
- Exact solutions of the Black-Scholes equation are found.