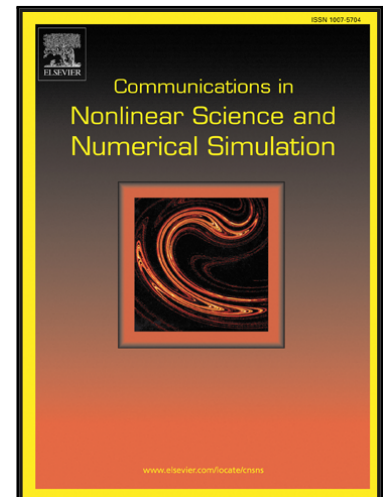


Accepted Manuscript

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

Oleksii Patsiuk, Sergii Kovalenko

PII: S1007-5704(18)30062-5
DOI: [10.1016/j.cnsns.2018.02.028](https://doi.org/10.1016/j.cnsns.2018.02.028)
Reference: CNSNS 4459



To appear in: *Communications in Nonlinear Science and Numerical Simulation*

Received date: 9 September 2017
Revised date: 29 December 2017
Accepted date: 22 February 2018

Please cite this article as: Oleksii Patsiuk, Sergii Kovalenko, Symmetry reduction and exact solutions of the non-linear Black–Scholes equation, *Communications in Nonlinear Science and Numerical Simulation* (2018), doi: [10.1016/j.cnsns.2018.02.028](https://doi.org/10.1016/j.cnsns.2018.02.028)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

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.

Download English Version:

<https://daneshyari.com/en/article/7154688>

Download Persian Version:

<https://daneshyari.com/article/7154688>

[Daneshyari.com](https://daneshyari.com)