

## Accepted Manuscript

The pricing of European options on two underlying assets with delays

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PII: S0378-4371(17)31262-1  
DOI: <https://doi.org/10.1016/j.physa.2017.12.031>  
Reference: PHYSYA 18961

To appear in: *Physica A*

Received date: 19 October 2017

Please cite this article as: L. Lin, Y. Li, J. Wu, The pricing of European options on two underlying assets with delays, *Physica A* (2017), <https://doi.org/10.1016/j.physa.2017.12.031>

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**Highlights**

We incorporate delay response in the price processes of two underlying assets.

The completeness of market is proved.

We derive a pricing formula of options on two underlying assets.

We numerically compare the delayed model with the Black-Scholes model.

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