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Path integral pricing of Wasabi option in the Black–Scholes model

Aurelien Cassagnes, Yu Chen, Hirotada Ohashi

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**Highlights for review**

- We derive an exact propagator for the problem of cumulative Parisian option.
- We propose a new type of option, called Wasabi option.
- We study the pricing problem for the newly proposed option and approximate the option fair price.
- We propose a workaround to reduce the error arising from the proposed approximation.

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