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Financial Lie groups

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In this paper we see the evolution of a capitalized financial event e, with respect to a capitalization factor f, as the exponential map of a suitably defined Lie group G(f,e), supported by the half-space of capitalized financial events having the same capital sign of e. The Lie group G(f,e) depends upon the capitalization factor f and on the event e itself. After the extension of the definition of exponential map of a Lie group, we shall eliminate the dependence on the financial event e, recognizing the presence of essentially one unique financial Lie semigroup, supported by the entire space of capitalized financial events, determined by the capitalization factor f.

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