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## Mathematical Physics

# The path integral representation kernel of evolution operator in Merton-Garman model

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*(Submitted on 25 Jun 2011)*

In the framework of path integral the evolution operator kernel for the Merton-Garman Hamiltonian is constructed. Based on this kernel option formula is obtained, which generalizes the well-known Black-Scholes result. Possible approximation numerical schemes for path integral calculations are proposed.

### Submission history

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