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Kangqun Zhang Existence and uniqueness of analytical solution of time-fractional Black-Scholes type equation involving hyper-Bessel operator, ... Caio Almeida, Gustavo Freire Pricing of index options in incomplete markets, Journal of Financial Economics 53 (May 2021).

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Harry Max Markowitz (born August 24, 1927) is an American economist who received the 1989 John von Neumann Theory Prize and the 1990 Nobel Memorial Prize in Economic Sciences.. Markowitz is a professor of finance at the Rady School of Management at the University of California, San Diego (UCSD). He is best known for his pioneering work in modern portfolio theory, studying the effects of asset ...

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