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Home ► All Journals ► Mathematics, Statistics & Data Science ► Applied Mathematical Finance  
► List of Issues ► Volume 14, Issue 2 ► On American Options Under the Variance G ....

Applied Mathematical Finance >  
Volume 14, 2007 - [Issue 2](#)

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# On American Options Under the Variance Gamma Process

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Keywords:

- Integro-differential equations
- variance gamma
- finite differences
- FFT

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