

# A First Order Hyperbolic Reformulation of the Black-Scholes Equation

Haran Jackson<sup>a,\*\*</sup>, Geraint Harcombe<sup>a</sup>

<sup>a</sup>*Cavendish Laboratory, JJ Thomson Ave, Cambridge, UK, CB3 0HE*

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## Abstract

Abstract goes here.

*Keywords:* Black-Scholes, First Order, Hyperbolic Relaxation, ADER

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## 1. Background

- 1.1. *Motivation*
- 1.2. *The Black-Scholes Model*
- 1.3. *Hyperbolic Relaxation Models*

We should reference this article Montecinos et al. [1].

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<sup>\*</sup>Corresponding author  
<sup>\*\*</sup>Principal corresponding author  
Email address: `hj305@cam.ac.uk` (Haran Jackson)

#### *1.4. ADER Methods*

### **2. Reformulation of the Black-Scholes Equation**

Reformulation goes here.

### **3. Numerical Results**

Numerical results go here.

### **4. Conclusions**

Conclusions go here.

### **5. References**

- [1] Montecinos, G. I., Müller, L. O., Toro, E. F., 2014. Hyperbolic reformulation of a 1D viscoelastic blood flow model and ADER finite volume schemes. *Journal of Computational Physics* 266, 101–123.