

## OPTION PRICING IN FRACTIONAL BROWNIAN MARKETS%0A

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The purpose of this paper is to obtain a fractional Black-Scholes formula for the price of an option for every  $t \in [0, T]$ , a fractional Black-Scholes equation and a risk-neutral valuation theorem if the underlying is driven by a fractional Brownian motion  $B^H(t)$ ,  $1/2 < H < 1$ . For this purpose we will first prove some results.

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