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For the martingale approach, this is reflected in the choice of martingale measure; in the PDE approach, one has the equivalent freedom of fixing the market price of risk for the nontraded variables. From the preceding description as well as from economic intuition, it seems obvious that the two approaches should be equivalent.

Martingales versus PDEs in Finance: An Equivalence Result ...

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Martingale pricing is a pricing approach based on the notions of martingale and risk neutrality. The martingale pricing approach is a cornerstone of modern quantitative finance and can be applied to a variety of derivatives contracts, e.g. options, futures, interest rate derivatives, credit derivatives, etc. . In contrast to the PDE approach to pricing, martingale pricing formulae are in the ...

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