

Review of: "Relaxing the Black-Scholes Assumptions Without Changing the Price Formula"

Abdelmjid Qadi lel Idrissi¹

1 Université Hassan Ier - Settat

Potential competing interests: No potential competing interests to declare.

In this work, an explicit formula is proposed for the price of the European option. The author demonstrates that this formula is identical to the classical Black-Scholes equation.

The obtained results and discussions are very satisfactory and will contribute to the existing literature.

It was better if the paper included a comparison between the theoretical and numerical results of the price of the European option. This may add another verification of the explicit formula proposed in this paper.

According to my opinion, the general theme of the paper is interesting and appropriate for this journal. The ideas and the mathematical approach are understandable and the paper is structured and well-written.

For all these reasons, I recommend this manuscript for publication in the journal of QEIOS.

Pr. QADI EL IDRISSI

Hassan I University, Morocco