The Schrodinger Option Price versus the Black-Scholes 0ption Price: A Discussion.

Emmanuel Haven Dept of AFM University of Essex Wivenhoe Park Colchester, Essex ehaven@essex.ac.uk

This paper proposes to consider the wave-equivalent of the Black-Scholes option price. We consider a specific Brownian motion with a Planck constant and use this specific motion as an input to produce a Black-Scholes PDE with a risk premium. We discuss how the wave equivalent of the Black-Scholes option price generates, under Black-Scholes methodology, a Black-Scholes option price with a risk premium.