1093-35-99 **Anna L Mazzucato*** (alm24@psu.edu) and **Victor Nistor**. *Green-function methods for pricing of options.*

We discuss a recently developed method to derive approximate pricing kernels for options in closed form. This method relies on dilations, Taylor expansions, and time-ordered series. It leads to explicit formulas for pricing European options in one space dimension. In higher dimensions, it reduces the problem to numerical integration. (Received August 04, 2013)