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Gamma is the second derivative of the value function with

respect to the underlying price. $\Gamma = \frac{\partial \Delta}{\partial S} = \frac{\partial^2 V}{\partial S^2}$

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Applying integral transform methods we describe a complete family of eigenfunctions and fundamental solutions of the operator $\Delta_{\alpha, \beta, \gamma}$ in classes of functions admitting a summable fractional derivative. The solutions are expressed using the Mittag-Leffler function.