1023-60-1328   **Vilen Abramov*** (`vabramov@math.kent.edu`), Kent State University, Department of Mathematical Sciences, Kent, OH 44240, and **Kazim M Khan**. *A New Look at Stopping Times Related to Trading Techniques.*

One of the aims of this presentation is to provide a probabilistic framework by which an analytic analysis of trading strategies can be performed. This, in part, is done by making a connection to the cumulative sum procedure of quality control.

We present stopping time τ related to trading techniques and provide closed form expressions for the Laplace transforms of stopping time τ and stopped price process $P(\tau)$. (Received September 25, 2006)