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Ibukun O Amusan* (iamusan@math.fsu.edu). *Option pricing under a coupled additive-multiplicative stochastic volatility model*. Preliminary report.

We look at the pricing of options under an additive and multiplicative noise model for stochastic volatility. Empirical results obtained in a previous study indicated that the associated stochastic process might be appropriate for modeling volatility of stock returns. We present some option prices and compare them to those obtained from other popular models. (Received September 25, 2012)