1014-60-405 Rachel C. Koskodan* (rachel.c.koskodan@ttu.edu). Stochastic Models of Intracellular Viral Dynamics and Stock Pricing. Preliminary report.

Two research projects are examined in this talk. The first project concerns the derivation of a stochastic differential equation model of intracellular viral dynamics. The components in the model are viral nucleic acids and a viral structural protein. A coupled nonlinear system of Ito stochastic differential equations is obtained that describes the viral dynamics. The second project studies a new stochastic differential equation model for stock prices and stock interactions. The model is applied in estimating option prices. (Received September 14, 2005)