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Vilen Abramov, Kazim M Khan and Oana Mocioalca* (oana@math.kent.edu). *THE DISTRIBUTION OF TRAILING STOP TIMES FOR FBM AND OTHER GAUSSIAN PROCESSES.*

USING MALLIAVIN CALCULUS WE STUDY THE DISTRIBUTION OF TRAILING STOP TIMES, IE THE EXIT TIMES IN A TRADING THE LINE STRATEGY. THE UNDERLYING PROCESS IS FBM OR AN IRREGULAR GAUSSIAN PROCESS. (Received August 31, 2008)