1116-65-272 **Wen Wang*** (wen.wang@bellevuecollege.edu), 3000 Landerholm Cir, Bellevue, WA 98007, **Hong-Ming Yin** (hyin@wsu.edu), Department of Mathematics, Washington State University, Pullman, WA 99164, and **Wenhan Wang**, One Microsfot Way, Redmond, WA 98052. *Numerical Simulation for a Nonlinear American Option-Pricing Model.* Preliminary report.

In this talk I will discuss recent result about an American option-pricing model with a nonlinear volatility. Various numerical methods are presented. (Received August 19, 2015)