1116-VC-802   **Narayan Thapa*** (`nthapa@cameron.edu`), Cameron University, Lawton, OK. *Optimal Parameters in Option Pricing Model.*

In this work, we study parameters associated with option pricing model. Existence, uniqueness, and continuous dependence of solution of the model are established. The necessary conditions for the optimal set of parameters by minimizing the objective functional are established. (Received September 13, 2015)