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**Roger Lee\*** ([rogerlee@math.uchicago.edu](mailto:rogerlee@math.uchicago.edu)). *Vanilla-like Options.*

We develop pricing formulas and approximations for some types of options similar to plain vanilla options, such as timer options which expire at the random time when realized variance reaches a specified target. Our approaches are applicable in various families of models. (Received February 12, 2013)