1109-60-315 **Ibukun O.O. Amusan*** (ibukun.amusan@kysu.edu). *An approximate formula for option pricing under a stochastic volatility model with two noises.*

This paper considers the pricing of options under a coupled additive-multiplicative stochastic volatility model. An approximate formula for the vanilla option is presented and the results compared with other models. (Received February 03, 2015)