1043-49-43 **Jiongmin Yong*** (jyong@mail.ucf.edu), Department of Mathematics, University of Central Florida, Orlando, FL 32816. *An Optimal Stopping Problem for SDEs with Random Coefficients.*

An optimal stopping problem for stochastic differential equations with random coefficients is considered. Dynamic programming principle leads to a Hamiltion-Jacobi-Bellman equation which, for the current case, is a backward stochastic partial differential variational inequality (BSPDVI, for short) for the value function. Well-posedness of such a BSPDVI is established and a verification theorem is proved.

This talk is based on the work joint with Mou-Hsiung Chang and Tao Pang (Received August 06, 2008)