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Jiongmin Yong* (jyong@mail.ucf.edu), Department of Mathematics, University of Central Florida, Orlando, FL 32816. *Backward Stochastic Volterra Integral Equations and Dynamic Time-Inconsistent Coherent Risk Measures.*

Backward stochastic Volterra integral equations (BSVIEs, for short) are studied. Notion of adapted M-adapted solution is introduced. Well-posedness and comparison theorem are established. Adapted M-solutions to BSVIEs can be used to represent some type of dynamic coherent risk measures which allow time-inconsistency. (Received July 23, 2006)