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Hyeng Keun Koo* (hkoo@ajou.ac.kr), San 5 Wonchun-dong Yeongtong-gu, Suwon, Kyunggi 443-749, South Korea, and **Shanjian Tang, Gyoocheol Shim** and **Yong Hyun Shin**. *A Dynkin game with a Recursive Objective Function given by a Backward Stochastic Differential Equation and Its Associated Nonlinear Backward Stochastic Partial Differential Inequality*. Preliminary report.

We study a Dynkin game for stochastic differential equations with random coefficients, but under a recursive objective function, which is a natural extension of Tang and Yang's recent work. The objective function is specified by a BSDE, which can accommodate the stochastic differential utility and/or ambiguity aversion, frequently arising in the models of financial economics. We prove the verification theorem that the Nash equilibrium point and the value of the game is characterized by the strong solution of the associated Hamilton-Jacobi-Bellman-Isaacs equation, which takes the form of a backward stochastic partial differential variational inequality. We provide results concerning existence and uniqueness for the strong solution of the BSPDVI. (Received January 15, 2012)