1000-35-27   **Pablo Amster*** (`pamster@dm.uba.ar`), Departamento de Matematica, Facultad de Ciencias Exactas y Naturales-UBA, Ciudad Universitaria - Pabellon I, 1428 Buenos Aires, Argentina. *The method of upper and lower solutions for a generalized Black and Scholes equation.*

We study by topological methods a parabolic problem arising in Financial Mathematics. Under suitable conditions, we prove the existence and uniqueness of solutions in a general domain using the method of upper and lower solutions and a diagonal argument. (Received July 14, 2004)