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BACKWARD STOCHASTIC VARIATIONAL INEQUALITIES WITH LOCALLY BOUNDED GENERATORS*

BY

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Abstract. The paper deals with the existence and uniqueness of the solution of the backward stochastic variational inequality:

$$\begin{cases} -dY_t + \partial\varphi\left(Y_t\right)dt \ni F\left(t, Y_t, Z_t\right)dt - Z_t dB_t, \ 0 \leq t < T \\ Y_T = \eta, \end{cases}$$

where F satisfies a local boundedness condition.

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