1083-60-24 **Julius N Esunge*** (jesunge@umw.edu), University of Mary Washington, Fredericksburg, VA 22401, and **Eriyoti Chikodza**. *Risk Minimization Using G-Expectation.*

We investigate the minimization of convex risk using g-expectation, in the context of Levy markets. Our main contribution is a scheme for solving forward backward stochastic differential equations (FBSDEs, for short) for jump diffusions. It is shown that the solution obtained using the scheme minimizes the convex risk induced by the g-expectation. We also prove that whenever the scheme is realizable, the solution obtained is unique. (Received July 17, 2012)