On a pathwise stochastic control problem

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We consider a pathwise stochastic optimal control problem and derive the associated Hamilton-Jacobi-Bellman stochastic partial differential equation. We show that the value process is the unique solution of this equation, in the viscosity sense. This process will not be necessarily adapted.

This is a joint work with N. Bhauryal (Univ. of Lisbon) and C. Oliveira (NTNU, Norway).