

DISCRETE APPROXIMATIONS OF REFLECTED BACKWARD
STOCHASTIC DIFFERENTIAL EQUATIONS WITH RANDOM TERMINAL
TIME

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Abstract: We study convergence of discrete approximations of reflected backward stochastic differential equations with random terminal time in a general convex domain. Applications to investigation of the viability property for backward stochastic differential equations and to obstacle problem for partial differential equations are given.

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Key words and phrases: Reflected backward stochastic differential equations, random terminal time, discrete approximation methods.

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