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STOCHASTIC DIFFERENTIAL EQUATIONS WITH CONSTRAINTS DRIVEN BY PROCESSES WITH BOUNDED p-VARIATION

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Abstract: We study the existence, uniqueness and approximation of solutions of stochastic differential equations with constraints driven by processes with bounded p-variation. Our main tool are new estimates showing Lipschitz continuity of the deterministic Skorokhod problem in p-variation norm. Applications to fractional SDEs with constraints are given.

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