

BACKWARD STOCHASTIC NONLINEAR VOLTERRA INTEGRAL  
EQUATIONS WITH LOCAL LIPSCHITZ DRIFT

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*Abstract:* In this paper, we study backward stochastic nonlinear Volterra integral equations. Under a local Lipschitz continuity condition on the drift, we prove the existence and uniqueness result. We also establish a stability property for this kind of equations.

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**Key words and phrases:** Backward stochastic differential equation, Volterra integral equation, adapted process.

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