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EQUATIONS DIFFÉRENTIELLES STOCHASTIQUES RÉTROGRADES MULTIVOQUES

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Abstract: An existence and uniqueness result is proved for a multidimensional backward stochastic differential equation associated with a multivalued maximal monotone operator A. We prove a general result for the uniqueness. The existence is proved under suitable integrability conditions. Our approach uses the Yosida approximation of the maximal operator A. The second proof of the existence and uniqueness result is given by the so-called backward Skorokhod problem.

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