

GENERALIZED BACKWARD DOUBLY STOCHASTIC DIFFERENTIAL
EQUATIONS DRIVEN BY L^2 PROCESSES WITH NON-LIPSCHITZ
COEFFICIENTS

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Abstract: We prove an existence and uniqueness result for generalized backward doubly stochastic differential equations driven by L^2 processes with non-Lipschitz assumptions.

2000 AMS Mathematics Subject Classification: Primary: 60F05, 60H15; Secondary: 60J30

Keywords and phrases: Backward doubly stochastic differential equations, L^2 processes, non-Lipschitz coefficients, Teugel martingale.

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