

FAST APPROXIMATION OF SOLUTIONS OF SDE'S WITH OBLIQUE  
REFLECTION ON AN ORTHANT

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*Abstract:* We consider the discrete “fast” penalization scheme for SDE's driven by general semimartingale on orthant  $\mathbb{R}_+^d$  with oblique reflection.

**2000 AMS Mathematics Subject Classification:** Primary: 60H20; Secondary: 60H99.

**Keywords and phrases:** Skorokhod problem, reflected stochastic differential equations, discrete approximation methods.

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