PROBABILITY AND MATHEMATICAL STATISTICS Vol. 33, Fasc. 1 (2013), pp. 65–77

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Abstract: This paper is devoted to solving a real-valued backward stochastic differential equation with jumps where the time horizon may be finite or infinite. Under a linear growth generator, we prove the existence of a minimal solution. Using a comparison theorem we show the existence and uniqueness of solution to such equations when the generator is uniformly continuous and satisfies a weakly monotonic condition.

2000 AMS Mathematics Subject Classification: Primary: 60H05, 60G44.

Keywords and phrases: Backward stochastic differential equation, Poisson random measure, Doléans-Dade exponential.

THE FULL TEXT IS AVAILABLE HERE