



Contribution ID: 43

Type: **not specified**

Some existence and uniqueness results for obliquely reflected BSDEs

Friday, August 31, 2018 2:30 PM (30 minutes)

In this talk, we present some recent results on obliquely reflected BSDEs. In particular we are able to deal with assumptions on the generator weaker than in currently known results. An existence and uniqueness result is obtained in a non Markovian framework by assuming some regularity on the terminal condition. Moreover, a general existence result is obtained in the Markovian framework. We also present an application to some new optimal switching problems called randomised switching problems.

This is a joint work with Jean-François Chassagneux (University of Paris 7)

Primary authors: RICHOU, Adrien (IMB - Université de Bordeaux); CHASSAGNEUX, Jean-François (Université Paris Diderot)

Presenter: RICHOU, Adrien (IMB - Université de Bordeaux)