ID de Contribution: **24**   Type: **présentation murale**

D-solutions for doubly reflected BSDEs

mercredi 21 janvier 2015 18:00 (1 heure)

We are concerned with the problem of existence and uniqueness of a solution in class D for the backward stochastic differential equations (BSDEs for short) with two continuous reflecting barriers which are completely separated. We consider that the data are Lp-integrable with p = 1.

Auteur principal: Mme HASSAIRI, imen (Did not come to the conference)

Orateur: Mme HASSAIRI, imen (Did not come to the conference)

Classification de Session: Session Poster