A regression Monte-Carlo method for Backward Doubly Stochastic Differential Equations

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This paper extends the idea of E.Gobet, J.P.Lemor and X.Warin from the setting of Backward Stochastic Differential Equations to that of Backward Doubly Stochastic Differential equations. We propose some numerical approximation scheme of these equations introduced by E.Pardoux and S.Peng.

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