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Original Articles

带有随机测度的后向随机微分方程

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摘要 该文通过利用连续局部鞅和随机测度,讨论了后向随机微分方程.

关键词 后向随机微分方程 连续局部鞅

分类号

Backward stochastic differential equation with random measures

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Abstract Backward stochastic differential equations (BSDE) are discussed in many papers.However,in those papers,only Brownian motion and Poisson process are considered.In this paper,we consider BSDE driven by continuous local martingales are random measures.

Key words Backward stochastic differential equations continuous

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