Acta Mathematicae Applicatae Sinica, English Series 2004 20 (20(3)): 507-512 ISSN: 0583-1431 CN: 11-1914/R

A Result On the Probability Measures Dominated by ${\pmb g}$-Expectation

Long Jiang^{1,2}, Zeng-jing Chen

School of Mathematics and System Sciences, Shandong University, Jinan 250100

收稿日期 修回日期 网络版发布日期 接受日期

摘要 It is proved that a probability measure is dominated by

g-expectation ${\cal E}_{\mu}[\cdot]$ if and only if it can be

generated by Girsanov transformation via a process which is

uniformly bounded by μ.

关键词 Backward stochastic differential equation, g-expectation, conditional g-expectation, Girsanov transformation

分类号

Abstract

Key words

DOI:

通讯作者 jianglong365@hotmail.com