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## A relationship between conditional $g$ -evaluation system and generator $g$

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收稿日期 2005-2-22 修回日期 2006-3-1 网络版发布日期 2007-6-11 接受日期 2006-6-5

摘要

关键词 [backward stochastic differential equation](#)  [\$g\$ -evaluation](#)  [\$g\$ -expectation](#) [generator](#) [converse comparison theorem](#)

分类号 [60H10](#)

## A Relationship Between the Conditional $g$ -Evaluation System and the Generator $g$ and Its Applications

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**Abstract** In this paper, under the most elementary conditions on a backward stochastic differential equation (BSDE for short) introduced by Peng, a new relationship between the conditional  $g$ -evaluation system and the generator  $g$  of BSDE is obtained in the sense of "process", based on some recent results of Jiang. Moreover, as applications, two converse comparison theorems and two uniqueness theorems on the generators of BSDEs are proved.

**Key words** [backward stochastic differential equation](#)  [\$g\$ -evaluation](#)  [\$g\$ -expectation](#) [generator](#) [converse comparison theorem](#)

DOI: 10.1007/s10114-007-0943-7

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