



Mathematics > Probability

Dynkin game under ambiguity in continuous time

[Helin Wu](#)

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In this paper, we want to investigate some kind of Dynkin's game under ambiguity which is represented by Backward Stochastic Differential Equation (shortly BSDE) with standard generator function $g(t, y, z)$. Under regular assumptions, a pair of saddle point can be obtained and the existence of the value function follows. The constrained case is also treated in this paper.

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