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摘要: Exploring functional analysis methods, this paper gives an existence theorem of strong solutions for a class of backward stochastic differential equations(BSDEs) with left-Lipschitz coefficients (may be discontinuous in y); then by Girsanov transform, we establishes an existence theorem of weak solutions for a class of backward stochastic differential equation with fully discontinuous coefficient.

关键词: Backward stochastic differential equation; discontinuous generator; strong solution; weak solution

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