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Original Articles

Infinite Interval Backward Stochastic Differential Equations in the Plane

Yan Ling GU

School of Mathematics and System Sciences, Shandong University

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摘要 This paper studies the existence and uniqueness of solution of infinite interval backward stochastic differential equation (BSDE) in the plane driven by a Brownian sheet.

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通讯作者 Yan Ling GU guyl@math.sdu.edu.cn