Donsker-Type Theorem for BSDEs

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Abstract

This paper is devoted to the proof of Donsker's theorem for backward stochastic differential equations (BSDEs for short). The main objective is to give a simple method to discretize in time a BSDE. Our approach is based upon the notion of ``convergence of filtrations'' and covers the case of a *(y,z)*-dependent generator.

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Pages: 1-14

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