Briand, Philippe; **Delyon, Bernard**; **Mémin, Jean**
Donsker-type theorem for BSDEs. (English) Zbl 0977.60067
Electron. Commun. Probab. 6, 1-14 (2001).

Summary: 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.

MSC:

60H10 Stochastic ordinary differential equations (aspects of stochastic analysis)

Cited in **2** Reviews
Cited in **40** Documents

Keywords:

backward stochastic differential equation (BSDE); stability of BSDEs; weak convergence of filtrations; discretization

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