Stochastic Differential Equations Backward Sdes

backwardstochasticdifferentialequations: an introduction *- backwardstochasticdifferentialequations: an introduction nicolas perkowski abstract this is a short introduction to the theory of backward stochastic differ-* ***mean field forward-backward stochastic differential equations*** *- mean field forward-backward stochastic differential equations rene carmona and francois delarue´ abstracte purpose of this note is to provide an existence result for the solution of fully coupled forward backward stochastic differential equations (fbsdes) of the mean field type.* ***anticipated backward stochastic differential equations - arxiv*** *- anticipated backward stochastic differential equations1 by shige peng and zhe yang shandong university, and shandong university and cambridge university in this paper we discuss new types of differential equations which we call anticipated backward stochastic differential equations (antici-pated bsdes).* ***backward stochastic differential equations and applications*** *- backward stochastic differential equations 1505 theorem 2.1. [11] let (yt,zt) be the unique solution of the bsde(£,f)en for each 0*