

ANTICIPATING LINEAR STOCHASTIC DIFFERENTIAL EQUATIONS DRIVEN BY A LÉVY PROCESS

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In this talk, based on [2], we study the existence of a unique solution for linear stochastic differential equations driven by a Lévy process, where the initial condition and the coefficients are random and not necessarily adapted to the underlying filtration. Towards this end, we extend the method based on Girsanov transformations on Wiener space and developed by Buckdahn in [1] to the canonical Lévy space, which is introduced in [3].

REFERENCES

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