

SEMILINEAR OBSTACLE PROBLEM WITH MEASURE DATA AND GENERALIZED REFLECTED BSDE

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We consider semilinear obstacle problem with measure data associated with uniformly elliptic divergence form operator. We show existence and uniqueness of entropy solution of the problem and its stochastic representation in terms of solution of some generalized backward stochastic differential equation.

Joint work with Tomasz Klimsiak and Leszek Słomiński.