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EXISTENCE OF STRONG VIABLE SOLUTIONS OF BACKWARD STOCHASTIC DIFFERENTIAL INCLUSIONS

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Abstract. Existence of strong viable solutions for backward stochastic differential inclusions is considered. The paper contains the basic notions dealing with backward stochastic differential inclusions, some viable approximation theorem and existence viable theorem for backward stochastic differential inclusions.
Key Words and Phrases: Set-valued mappings, backward stochastic differential inclusions, viability problem, measurable selection theorem.
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