

1. Aliprantis, C. D. and Border, K. C.: Infinite dimensional analysis. A hitchhiker's guide. Springer-Verlag, Berlin, second edition, 1999.
<https://doi.org/10.1007/978-3-662-03961-8>
2. Bakry, D., Gentil, I. and Ledoux, M.: Analysis and geometry of Markov diffusion operators, volume 348. Springer Science & Business Media, 2013.
<https://doi.org/10.1007/978-3-319-00227-9>
3. Bally, V., Pardoux E. and Stoica, L.: Backward stochastic differential equations associated to a symmetric Markov process. *Potential Anal.*, 22(1):17-60, 2005.
<https://doi.org/10.1007/s11118-004-6457-3>
4. Bandini, E.: Existence and uniqueness for backward stochastic differential equations driven by a random measure. *Electronic Communications in Probability*, 20(71):1-13, 2015.
<https://doi.org/10.1214/ECP.v20-4348>
5. Barles, G., Buckdahn, R. and Pardoux, E.: Backward stochastic differential equations and integral-partial differential equations. *Stochastics: An International Journal of Probability and Stochastic Processes*, 60(1-2):57-83, 1997.
<https://doi.org/10.1080/17442509708834099>
6. Barles, G. and Lesigne, E.: SDE, BSDE and PDE. In *Backward stochastic differential equations (Paris, 1995-1996)*, volume 364 of Pitman Res. Notes Math. Ser., pages 47-80. Longman, Harlow, 1997.
7. Barrasso, A. and Russo, F.: A note on time-dependent additive functionals. *Communications on Stochastic Analysis*, 11 no 3:313-334, 9 2017.
<https://doi.org/10.31390/cosa.11.3.04>
8. Barrasso, A. and Russo, F.: Decoupled mild solutions of path-dependent PDEs and Integro PDEs represented by BSDEs driven by cadlag martingales. *Potential Analysis.*, 53:449-481, 2020.
<https://doi.org/10.1007/s11118-019-09775-x>
9. Barrasso, A. and Russo, F.: Backward stochastic differential equations with no driving martingale, Markov processes and associated pseudo-partial differential equations. II: Decoupled mild solutions and examples. *J. Theor. Probab.*, 34(3):1110-1148, 2021.
<https://doi.org/10.1007/s10959-021-01092-7>
10. Barrasso, A. and Russo, F.: Gateaux type path-dependent PDEs and BSDEs with Gaussian forward processes. 2021. *Stochastics and Dynamics*. <https://doi.org/10.1142/S0219493722500071>
<https://doi.org/10.1142/S0219493722500071>
11. Bismut, J.M.: Conjugate convex functions in optimal stochastic control. *J. Math. Anal. Appl.*, 44:384-404, 1973.
[https://doi.org/10.1016/0022-247X\(73\)90066-8](https://doi.org/10.1016/0022-247X(73)90066-8)
12. Carbone, R., Ferrario, F. and Santacroce, M.: Backward stochastic differential equations driven by cadlag martingales. *Teor. Veroyatn. Primen.*, 52(2):375-385, 2007.
<https://doi.org/10.4213/tvp181>
13. Ceci, C., Cretarola, A. and Russo, F.: BSDEs under partial information and financial applications. *Stochastic Process. Appl.*, 124(8):2628-2653, 2014.
<https://doi.org/10.1016/j.spa.2014.03.003>
14. Confortola, F., Fuhrman, M. and Jacod, J.: Backward stochastic differential equation driven by a marked point process:

an elementary approach with an application to optimal control. *Ann. Appl. Probab.*, 26(3):1743-1773, 2016.
<https://doi.org/10.1214/15-AAP1132>

15. Dellacherie, C. and Meyer, P.-A.: *Probabilites et potentiel*, volume A. Hermann, Paris, 1975. Chapitres I a IV.

16. Dellacherie, C. and Meyer, P.-A.: *Probabilites et potentiel*. Chapitres V a VIII, volume 1385 of *Actualites Scientifiques et Industrielles* [Current Scientific and Industrial Topics]. Hermann, Paris, revised edition, 1980. Theorie des martingales. [Martingale theory].

17. Dellacherie, C. and Meyer, P.-A.: *Probabilites et potentiel*. Chapitres XII-XVI. Publications de l'Institut de Mathematiques de l'Universite de Strasbourg [Publications of the Mathematical Institute of the University of Strasbourg], XIX. Hermann, Paris, second edition, 1987. Theorie des processus de Markov. [Theory of Markov processes].

18. Dynkin, E. B.: *Markov processes and related problems of analysis*, volume 54 of *London Mathematical Society Lecture Note Series*. Cambridge University Press, Cambridge-New York, 1982.

19. El Karoui, N., Peng S. and Quenez, M. C.: *Backward stochastic differential equations in finance*. *Mathematical finance*, 7(1):1-71, 1997.
<https://doi.org/10.1111/1467-9965.00022>

20. Flandoli, F., Russo F. and Wolf, J.: *Some SDEs with distributional drift*. I. *General calculus*. *Osaka J. Math.*, 40(2):493-542, 2003.
<https://doi.org/10.1515/156939704323074700>

21. Flandoli, F., Russo F. and Wolf, J.: *Some SDEs with distributional drift*. II. Lyons-Zheng structure, Ito's formula and semimartingale characterization. *Random Oper. Stochastic Equations*, 12(2):145-184, 2004.
<https://doi.org/10.1163/156939704323074700>

22. Fuhrman, M. and Tessitore, G.: *Generalized directional gradients, backward stochastic differential equations and mild solutions of semilinear parabolic equations*. *Appl. Math. Optim.*, 51(3):279-332, 2005.
<https://doi.org/10.1007/s00245-004-0814-x>

23. Fukushima, M., Oshima, Y. and Takeda, M.: *Dirichlet forms and symmetric Markov processes*, volume 19 of *de Gruyter Studies in Mathematics*. Walter de Gruyter & Co., Berlin, 1994.
<https://doi.org/10.1515/9783110889741>

24. Jacob, N.: *Pseudo Differential Operators & Markov Processes: Markov Processes And Applications*, volume 3. Imperial College Press, 2005.
<https://doi.org/10.1142/p395>

25. Jacod, J.: *Calcul stochastique et problemes de martingales*, volume 714 of *Lecture Notes in Mathematics*. Springer, Berlin, 1979.
<https://doi.org/10.1007/BFb0064907>

26. Jacod, J. and Shiryaev, A. N.: *Limit theorems for stochastic processes*, volume 288 of *Grundlehren der Mathematischen Wissenschaften* [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, second edition, 2003.
<https://doi.org/10.1007/978-3-662-05265-5>

27. Laachir, I. and Russo, F.: *BSDEs, cadlag martingale problems, and orthogonalization under basis risk*. *SIAM J. Financial Math.*, 7(1):308-356, 2016.
<https://doi.org/10.1137/140996239>

28. Liang, G., Lyons, Th. and Qian, Zh.: Backward stochastic dynamics on a filtered probability space. *Ann. Probab.*, 39(4):1422-1448, 2011.
<https://doi.org/10.1214/10-AOP588>
29. Pardoux, E.: Backward stochastic differential equations and viscosity solutions of systems of semilinear parabolic and elliptic PDEs of second order. In *Stochastic analysis and related topics, VI (Geilo, 1996)*, volume 42 of *Progr. Probab.*, pages 79-127. Birkh user Boston, Boston, MA, 1998.
https://doi.org/10.1007/978-1-4612-2022-0_2
30. Pardoux, E. and Peng, S.: Adapted solution of a backward stochastic differential equation. *Systems Control Lett.*, 14(1):55-61, 1990.
[https://doi.org/10.1016/0167-6911\(90\)90082-6](https://doi.org/10.1016/0167-6911(90)90082-6)
31. Pardoux, E. and Peng, S.: Backward stochastic differential equations and quasilinear parabolic partial differential equations. In *Stochastic partial differential equations and their applications (Charlotte, NC, 1991)*, volume 176 of *Lecture Notes in Control and Inform. Sci.*, pages 200-217. Springer, Berlin, 1992.
<https://doi.org/10.1007/BFb0007334>
32. Pardoux, E. and Rascanu, A.: *Stochastic differential equations, backward SDEs, partial differential equations*, volume 69 of *Stochastic Modelling and Applied Probability*. Springer, Cham, 2014.
<https://doi.org/10.1007/978-3-319-05714-9>
33. Peng, S.: Probabilistic interpretation for systems of quasilinear parabolic partial differential equations. *Stochastics Stochastics Rep.*, 37(1-2):61-74, 1991.
<https://doi.org/10.1080/17442509108833727>
34. Protter, P. E.: *Stochastic integration and differential equations*, volume 21 of *Applications of Mathematics (New York)*. Springer-Verlag, Berlin, second edition, 2004. *Stochastic Modelling and Applied Probability*.
35. Roth, J. P.: Operateurs dissipatifs et semi-groupes dans les espaces de fonctions continues. *Ann. Inst. Fourier (Grenoble)*, 26(4):ix, 1-97, 1976.
<https://doi.org/10.5802/aif.632>
36. Stroock, D. W.: Diffusion processes associated with L'evy generators. *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete*, 32(3):209-244, 1975.
<https://doi.org/10.1007/BF00532614>
37. Stroock, D. W. and Varadhan, S. R. S.: *Multidimensional diffusion processes*. *Classics in Mathematics*. Springer-Verlag, Berlin, 2006. Reprint of the 1997 edition.
<https://doi.org/10.1007/3-540-28999-2>
38. Zhu, R.: BSDE and generalized Dirichlet forms: the finite-dimensional case. *Infin. Dimens. Anal. Quantum Probab. Relat. Top.*, 15(4):1250022, 40, 2012.
<https://doi.org/10.1142/S0219025712500221>