

1. Baadi, B. and Ouknine, Y.: Re

ected BSDEs when the obstacle is not right-continuous in a

general ltration, ALEA, Lat. Am. J. Probab. Math. Stat. 14 (2017), 201{218.

2. Bahlali, K., Hamad ene, S. and Mezerdi, B.: Backward stochastic differential Equations with

two re

ecting barriers and continuous with quadratic growth coefficient, Stochastic Processes

and their Applications 115 (2005), 1107{1129.

<https://doi.org/10.1016/j.spa.2005.02.005>

3. Barles, G., Bukhdan, R. and Pardoux, E.: Backward stochastic differential Equations and

integral-partial differential Equations, Stochastics and stochastics reports 60 (1997), 57{83.

<https://doi.org/10.1080/17442509708834099>

4. Bender, C. and Kohlmann, M.: Backward stochastic differential Equations with Stochas-

tic Lipschitz Condition, <https://www.econstor.eu/bitstream/10419/85163/1/dp00-08.pdf>

(2000).

5. Bismut, J. M.: Conjugate convex functions in optimal stochastic control, Journal of Math-

ematical Analysis and Applications 44 (1973), 384{404.

[https://doi.org/10.1016/0022-247X\(73\)90066-8](https://doi.org/10.1016/0022-247X(73)90066-8)

6. Cvitanic, J. and Karatzas, I.: Backward Stochastic Differential Equations with Re

ection

and Dynkin Games, The Annals of Probability 24 (1996), 2024{2056.

<https://doi.org/10.1214/aop/1041903216>

7. Dellacherie, C. and Meyer, P.: Probabilit es et Potentiel, th eorie des martingales, chap V-

VIII, Hermann, Paris, 1980.

8. El Karoui, N. and Huang, N.: A General Result of Existence and Uniqueness of Backward

Stochastic Differential Equations, in: Pitman-Res-Notes-Math-Ser (ed.), Backward Stochas-

tic Differential Equations, Springer, 364 (1997), 27{36.

https://doi.org/10.1007/978-1-4612-0281-3_3

9. El Karoui, N., Kapoudjian, C., Pardoux, E., Peng, S. and Quenez, M. C.: Re

ected solutions

of backward sde's and related obstacle problems for PDE'S, The Annals of Probability 25

(1997), 702{737.

10. El Karoui, N., Pardoux, E. and Quenez, M. C.: Refected backward SDEs and American

options, Numerical methods in nance (1997), 215{231, Publ. Newton Inst, Cambridge Univ.

Press, Cambridge.

11. El Karoui, N., Peng, S. and Quenez, M. C.: Backward stochastic differential Equations in

nance, Mathematical Finance 7 (1997), 1{71.

12. El Karoui, N. and Quenez, M. C.: Non-linear pricing theory and backward stochastic differ-

ential Equations, Financial mathematics 1656 (1997), 191{246.

13. Essaky, E., Ouknine, Y. and Harraj, N.: Backward Stochastic Differential Equation with Two

Re

ecting Barriers and Jumps, Stochastic Analysis and Applications 23 (2005), 921{938.

<https://doi.org/10.1080/SAP-200050114>

14. Grigороva, M., Imkeller, P., Offen, E., Ouknine, Y. and Quenez, M. C.: Re

ected BSDEs

when the obstacle is not right-continuous and optimal stopping, Annals of Applied Probability

27 (2017), 3153{3188.

15. Grigороva, M., Imkeller, P., Ouknine, Y. and Quenez, M. C.: Doubly Re

ected BSDEs and

Ef -Dynkin games: beyond the right-continuous case,Electronic Journal of Probability 23

(2018), 1{38.

16. Hamad ene, S. and Hassani, M.: BSDEs with two re

ecting barriers : the general result,

Probability Theory and Related Fields 132 (2005), 237{264.

<https://doi.org/10.1007/s00440-004-0395-2>

17. Hamad ene, S. and Hassani, M.: BSDEs with two re

ecting barriers driven by a Brownian

and a Poisson noise and related Dynkin game, Electron. J. Probab 11 (2006), 121{145.

<https://doi.org/10.1214/EJP.v11-303>

18. Hamad ene, S., Hassani, M. and Ouknine, Y.: Backward SDEs with two re

ecting barriers

without Mokobodski's hypotheses, Bull. Sci. math. 134 (2010), 874{899.

<https://doi.org/10.1016/j.bulsci.2010.03.001>

19. Hamad ene, S. and Lepeltier, J. P.: Zero-sum stochastic differential games and backward

equations, Systems and Control Letters 24 (1995), 259{263.

[https://doi.org/10.1016/0167-6911\(94\)00011-J](https://doi.org/10.1016/0167-6911(94)00011-J)

20. Hamad ene, S. and Lepeltier, J. P.: Re

ected BSDEs and mixed game problem, Stochastic

Process. Appl. 85 (2000), 177{188.

[https://doi.org/10.1016/S0304-4149\(99\)00072-1](https://doi.org/10.1016/S0304-4149(99)00072-1)

21. Hamad ene, S. and Ouknine, Y.: Re

ected Backward stochastic differential equation with

jumps and random obstacle, EJP 8 (2003), 1{20.

22. Hamad ene, S. and Ouknine, Y.: Re

ected Backward SDEs with General Jumps, Theory of

Pobability and Its Applications 60 (2008), 263{280.

23. Huang, X. and Liu, X.: Backward Stochastic Differential Equation with Monotone and

Continuous Coefficient, International Journal of Applied Mathematics 39 (2009), 231{235.

24. Klimsiak, T., Rzymowski, M. and Slominski, L.: Re

ected BSDEs with regulated trajecto-

ries, Stochastic Processes and their Applications 129 (2019), 1153{1184.

<https://doi.org/10.1016/j.spa.2018.04.011>

25. Kobylanski, M. and Quenez, M. C.: Optimal stopping time problem in a general framework, Electronic Journal of Probability 17 (2012), 1{28.

26. Lenglart, E.: Tribus de Meyer et th eorie des processus, in: S eminaire de probabilit es de Strasbourg XIV 1978/79, Lecture notes in Mathemtics 784 (1980), 500{546.

27. Lepeltier, J. P. and San Martin, J.: Backward stochastic differential Equations with continuous coefficient, Statistics and Probability Letters 32 (1997), 425{430.
[https://doi.org/10.1016/S0167-7152\(96\)00103-4](https://doi.org/10.1016/S0167-7152(96)00103-4)

28. Li, M. and Shi, Y.: Solving the double barriers reflected BSDEs via penalization method, Statistics and Probability Letters 110 (2016), 74{83.
<https://doi.org/10.1016/j.spl.2015.12.003>

29. Lu, W.: Reflecting BSDE Driven by a Levy process with Stochastic Lipschitz coefficient, J. Appl. Math. AND Informatics 28 (2010), 1305{1314.

30. Marzougue, M. and El Otmani, M.: Double barrier reflected BSDEs with stochastic Lipschitz coefficient, Modern stochastics: Theory and applications 4 (2017), 353{379.
<https://doi.org/10.15559/17-VMSTA90>

31. Marzougue, M. and El Otmani, M.: BSDEs with right upper-semicontinuous reflecting obstacle and stochastic Lipschitz coefficient, Random Operators and Stochastic Equations 27 (2019), 27{41.

32. Pardoux, E. and Peng, S.: Adapted solution of a backward stochastic differential equation, Systems and Control Letters 14 (1990), 55{61.
[https://doi.org/10.1016/0167-6911\(90\)90082-6](https://doi.org/10.1016/0167-6911(90)90082-6)

33. Pardoux, E. and Peng, S.: Backward stochastic differential Equations and quasilinear parabolic partial differential Equations, Stochastic partial differential Equations and their applications 176 (1992) of the series Lecture Notes in Control and Information Sciences, 200{217.
34. Protter, P.: Stochastic Integration and Differential Equations, second edition, in : Applications of Mathematics, Springer, 2005.
35. Rong, S.: On solutions of backward stochastic differential equations with jumps and applications, Stochastic Process. Appl. 66 (1997), 209{236.
[https://doi.org/10.1016/S0304-4149\(96\)00120-2](https://doi.org/10.1016/S0304-4149(96)00120-2)
36. Royer, M.: Backward stochastic differential equations with jumps and related non-linear expectations, Stochastic Process. Appl., 116 (2006), 1358{1376.
<https://doi.org/10.1016/j.spa.2006.02.009>
37. Tang, S. and Li, X.: Necessary condition for optimal control of stochastic systems with random jumps, SIAM JCO 33 (1994), 1447{1475.
38. Wang, J., Ran, Q. and Chen, Q.: Lp Solutions of BSDEs with Stochastic Lipschitz Condition, J. Appl. Math. and Stoc. Anal. 2007 (2006), Doi:10.1155/2007/78196.
<https://doi.org/10.1155/2007/78196>
39. Yin, J. and Mao, X.: The adapted solution and comparison theorem for backward stochastic differential equations with Poisson jumps and applications, J. Math. Anal. Appl. 346 (2008), 345{358.