
Reflected BSDEs with interconnected bilateral obstacles associated with a zero-sum stochastic multi-modes switching game

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Résumé

We provide existence of a system of multi-dimensional reflected BSDEs with interconnected bilateral barriers. Getting rid of markovian framework, the penalization approach is applied as the main tool of the proof. Next, the associated zero-sum stochastic games are given as well as a study of the optimal strategy.

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