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Existence and Uniqueness for nonlinear FBSDEs related to quadratic term-strucutre models

We consider existence and uniqueness results for some nonlinear forward-backward stochastic differential equations (FBSDEs) related to quadratic term-structure models of interest rates. The forward component of the FBSDE is a Gaussian diffusion or an affine diffusion. We also investigate the case of FBSDEs related to affine term-structure models where the forward component of the FBSDE is a Wishart process.