

**ANOUAR GASSOUS**

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**Title : Some Areas of Applications of SDE (BSDE) with Oblique Reflection**

**Abstract :**

We will give some applications of SDE and BSDE with oblique reflection in different domains, in particular in finance, games theory, control theory and physic, to make clear the new fact added by the oblique direction compared with the inward normal one.

The case of BSDE with oblique reflection still an open problem, we will present applications only in some special convex domains.