Propagation of chaos for a class of mean-field reflected BSDEs with jumps

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Abstract

I will review a recent result on the propagation of chaos property for weakly interacting nonlinear Snell envelopes which converge to a class of mean-field reflected backward stochastic differential equations (BSDEs) with jumps, where the mean-field interaction in terms of the distribution of the Y-component of the solution enters in both the driver and the lower obstacle.