Comparison Theorem, Feynman-Kac Formula and Girsanov Transformation for BSDEs Driven by G -Brownian Motion

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We study comparison theorem, nonlinear Feynman-Kac formula and Girsanov transformation of the following BSDE driven by a G -Brownian motion:

$$Y_t = \xi + \int_t^T f(s, Y_s, Z_s)ds + \int_t^T g(s, Y_s, Z_s)d\langle B\rangle_s - \int_t^T Z_s dB_s - (K_T - K_t),$$

where K is a decreasing G -martingale. This is a joint work with Shaolin Ji, Shige Peng and Yongsheng Song.