

# cubature method to solve BSDEs: error expansion and complexity control

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## Mots-clés :

In this work, we prove error expansions for the approximation of BSDEs when using the cubature method. To profit fully from these expansions, e.g. to design high order approximation methods, we need however to control the complexity growth of the cubature method. In our work, this is achieved by using interpolation methods. We present several numerical results that confirm the efficiency of our method. This is a joint work with C. Garcia (UCL)

## Références