STRONG APPROXIMATIONS OF REFLECTED SDES IN A MULTIDIMENSIONAL GENERAL DOMAIN

Tusheng ZHANGUniversity of Manchester and University of Science and Technology of China,
E-mail: tusheng.zhang@manchester.ac.uk

Abstract: In this paper, we obtained the strong convergence of Wong-Zakai approximations of reflected SDEs in a general multidimensional domain giving an affirmative answer to this open question.