

**DISSIPATIVE BACKWARD STOCHASTIC DIFFERENTIAL
EQUATIONS
IN INFINITE DIMENSIONS.**

FULVIA CONFORTOLA
DIPARTIMENTO DI MATEMATICA "FEDERIGO ENRIQUES"
UNIVERSITA' DEGLI STUDI DI MILANO
VIA CESARE SALDINI 50, 20133 MILANO, ITALY
E-MAIL: CONFORTO@MAT.UNIMI.IT

Keywords: Backward stochastic differential equations.
Dissipative mappings.

ABSTRACT. We prove an existence and uniqueness result for a class of backward stochastic differential equations (BSDE) with dissipative drift in Hilbert spaces. We also give examples of stochastic partial differential equations which can be solved with our result.