

1. Cohen, S. N. and Elliott, R. J.: Solutions of Backward Stochastic Differential Equations in Markov Chains, Communications on Stochastic Analysis 2 (2008), no. 1, 251-262.
<https://doi.org/10.31390/cosa.2.2.05>
2. Cohen, S. N. and Elliott, R. J.: A general theory of finite state backward stochastic difference equations, Stochastic Processes and their Applications 120 (2010), 442-466.
<https://doi.org/10.1016/j.spa.2010.01.004>
3. Cohen, S. N. and Elliott, R. J.: Comparison Theorems for Finite State Backward Stochastic Differential Equations, in Contemporary Quantitative Finance, Springer, 2010.
https://doi.org/10.1007/978-3-642-03479-4_8
4. Pardoux, E. and Peng, S.: Adapted solution of a backward differential equation, Systems Controls Lett. 14 (1990), 61-74.
[https://doi.org/10.1016/0167-6911\(90\)90082-6](https://doi.org/10.1016/0167-6911(90)90082-6)
5. Elliott, R. J. and Malcolm, W. P.: New representations for a semi-Markov chain and related filters, Journal of Stochastic Analysis 2 (March 2021), no. 1, 1-16.
<https://doi.org/10.31390/josa.2.1.08>
6. Elliott, R. J. and Yang, H.: How to count and guess well: Discrete adaptive filters, Applied Mathematics and Optimization 30 (1994), no. 1, 51-78.
<https://doi.org/10.1007/BF01261991>
7. Shiryaev, A. N.: Probability, 2nd ed., Springer, 2000.
8. Yang, Z., Ramarimbahoaka, D. and Elliott, R. J.: Comparison and converse comparison theorems for backward stochastic differential equations with Markov chain noise, Electron. Commun. Probab. 21 (2016), no. 25, 1-10.
<https://doi.org/10.1214/16-ECP4102>