Type	YEAR	TITLE	authors	Method	Numeical Scheme	Picard Iterati	Simulations
Article	2005	A REGRESSION-BASED MONTE CARLO METHOD TO SOLVE BACKWARD STOCHASTIC	Gobet, Lemor, Warin	Projection on function bases (Hypercubes, Voroni partition, Global Polynomials)	Z = E[YdB]	Yes	1 dim : call combination, asian option
Article	2004	A numerical Scheme for BSDE's	JIANFENG ZHANG	G			
Article	2015	Finite Differences Method for BSDEs in Finance	Guangbao Guo	Presents some methods in littérature : Tree based, Finite difference		No	
Article	2011		Tan				
Article	2008	Importance sampling for backward SDEs	Bender and Moseler				
Article			Bender and Denk				
Article	2010	Least-squares Monte Carlo for backward SDE	Bender, Steiner	Usual discretization, approx of E[] with least square method on basis functions	Z = E[YdB]	No	call spread option with different interest rates (d= 1 and d= 3)
Article	2010	Solving BSDE with adaptative Control Variate	Gobet, Labart			Yes	
Msc Thesis	2014	Using tree based regression to solve BSDE	Prach Siriviriyakul	Construction of one tree for every step, and give coefficient (least square loss) to every hyperrectangle built. The ouput is then given by $\hat{Y}^n = \sum(c_i *$	Z = E[YdB]	No	call combination with different interest rate (same Gobet),
Article	2006	NUMERICAL ALGORITHMS FOR FORWARD-BACKWARD STOCHASTIC DIFFERENTIAL	G. N. MILSTEIN† AND M. V. TRETYAKOV‡	Finite difference method	approximation of derivative of u(t,Xt) = Yt by Finite Diff		Specil cases where analytical solution exists
Article	2011	A PROBABILISTIC NUMERICAL METHOD FOR FULLY NONLINEAR PARABOLIC PDES1	Fahim, Touzi, Warin	Integration by part using Maliavin calculus	No BSDE involved		Continuous-time portfolio optimization, d= 2 and d=5
Article	2016	Branching di usion representation of semilinear PDEs	Tan, Labordere, Warin, Touzi and Oujdane	Malliavin calculs, Branching diffusion representation of semilinear PDEs,			set of examples with analytical solutions

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