

## STOCHASTIC EQUATIONS WITH DISCONTINUOUS JUMP FUNCTIONS

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In the present article, we consider a stochastic differential equation that contains an integral with respect to a Poisson measure but avoids the diffusion term. The integrand need not be continuous. We introduce a definition of a solution and prove the existence and uniqueness theorems.

*Key words and phrases:* stochastic differential equation, Poisson measure, differential inclusions.

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